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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/01/2018 Foreign Exchange Future			12.29800		12.33880			0.0000	2,398,110.00	195	0
\$ / R On 08/01/2018 Foreign Exchange Future			12.30370		12.34270			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			12.29990		12.34460			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			12.30180		12.34660			0.0000	0.00	0	1,126
\$ / R On 12/01/2018 Foreign Exchange Future			12.30570		12.35040			0.0000	2,965,673.70	241	0
\$ / R On 15/01/2018 Foreign Exchange Future			12.31150		12.35600			0.0000	0.00	0	649
\$ / R On 16/01/2018 Foreign Exchange Future			12.31340		12.35790			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			12.31710		12.36170			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.31900		12.36360			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.33010		12.37490			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.34130		12.38620			0.0000	234,484.70	19	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.34310		12.38810			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.34500		12.38990			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.35240		12.39740			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.35620		12.40110			0.0000	0.00	0	0
\$ / R On 12/02/2018 Foreign Exchange Future			12.36340		12.40840			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.36530		12.41030			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.36890		12.41390			0.0000	0.00	0	10
\$ / R On 16/02/2018 Foreign Exchange Future			12.37070		12.41580			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.39260		12.43770			0.0000	0.00	0	1,000
\$ / R On 01/03/2018 Foreign Exchange Future			12.39450		12.43960			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	02/03/2018	Foreign Exchange Future			12.39630		12.44140			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			12.41960		12.46480			0.0000	0.00	0	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			12.42670		12.47200			0.0000	675,005,917.30	54,319	1,042,067
\$ / R	On	29/03/2018	Foreign Exchange Future			12.44430		12.48980			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.49020		12.53630			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.49190		12.53810			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.50070		12.54700			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.51650		12.56310			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.52000		12.56670			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.52530		12.57200			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.52710		12.57380			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.55520		12.60240			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.58690		12.63450			0.0000	11,340,796.90	901	173,905
\$ / R	On	29/06/2018	Foreign Exchange Future			12.60620		12.65420			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.61150		12.65950			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			12.64280		12.69120			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.64970		12.69820			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.65150		12.70000			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.66180		12.71050			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.67390		12.72280			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.68430		12.73330			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.71540		12.76490			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.74480		12.79470			0.0000	140,192.80	11	4,677
\$ / R	On	28/09/2018	Foreign Exchange Future			12.76380		12.81400			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.80970		12.86070			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.81650		12.86760			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.81980		12.87100			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.82820		12.87960			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.84170		12.89340			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.87020		12.92260			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.88870		12.94160			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.89380		12.94670			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			12.92230		12.97600			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.00090		13.05590			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.06060		13.11640			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.21980		13.27790			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.54900		13.61170			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.92270		14.00010			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.01900		14.10040			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.11950		14.20500			0.0000	0.00	0	0
Total \$ / R Future												692,085,175.40	55,686	1,480,311
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			1,561.20900	1,602.000	19.62	1.0000	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			0.00900	0.000	19.62	0.0000	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			907.78350	946.652	26.07	0.9965	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			0.48350	0.352	26.07	0.0035	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			31.57630	24.681	17.59	0.1975	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			188.87630	220.981	17.59	0.8025	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			2,415.41860	2,460.133	43.89	0.9998	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			0.01860	0.033	43.89	0.0002	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			2,535.42580	2,580.154	47.18	0.9997	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			0.02580	0.053	47.18	0.0003	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1.20000	0.736	24.19	0.0066	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			856.60000	900.836	24.19	0.9934	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			1,873.45790	1,918.255	33.55	0.9996	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			0.05790	0.055	33.55	0.0004	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,569.84490	1,614.556	28.29	0.9983	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			0.24490	0.256	28.29	0.0017	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put			488.49240	531.700	16.86	0.9185	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Call			14.49240	13.200	16.86	0.0815	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Put			183.24120	214.384	14.75	0.6756	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Call			79.24120	65.884	14.75	0.3244	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			1,394.62370	1,439.118	23.80	0.9960	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			0.62370	0.618	23.80	0.0040	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Call			105.15590	87.467	14.35	0.4041	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Put			139.15590	165.967	14.35	0.5959	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call			24.69660	21.523	16.23	0.1262	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put			388.69660	430.023	16.23	0.8738	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,764.14710	1,808.662	25.56	0.9989	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			0.14710	0.162	25.56	0.0011	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			1.45900	1.502	22.42	0.0094	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			1,145.45900	1,190.001	22.42	0.9906	0.00	0	238
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			1,173.63830	1,218.198	22.05	0.9903	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			1.53830	1.598	22.05	0.0097	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,578.77350	1,623.318	22.46	0.9974	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			0.47350	0.418	22.46	0.0026	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.55470	0.488	22.32	0.0030	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,538.85470	1,583.388	22.32	0.9970	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,387.67750	1,432.079	21.53	0.9937	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			1.27750	1.078	21.53	0.0063	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,527.36600	1,571.900	21.12	0.9904	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			2.26600	1.999	21.12	0.0096	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			20.65680	18.256	17.53	0.0712	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			884.45680	926.956	17.53	0.9288	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			931.59450	974.714	17.71	0.9368	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			17.79450	16.014	17.71	0.0632	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			177.22130	199.639	14.19	0.5080	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			203.42130	180.939	14.19	0.4920	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			70.45250	59.885	15.84	0.2046	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			484.25250	518.585	15.84	0.7954	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,517.22890	1,562.498	20.14	0.9840	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			3.42890	3.798	20.14	0.0160	0.00	0	42,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			260.46860	233.217	13.79	0.5858	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			124.26860	141.917	13.79	0.4142	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			23.95240	20.822	17.34	0.0804	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			837.75240	879.522	17.34	0.9196	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			26.93970	23.140	17.19	0.0885	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			800.73970	841.840	17.19	0.9115	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,616.55260	1,661.779	20.57	0.9870	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			2.75260	3.079	20.57	0.0130	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			13.16620	12.346	18.09	0.0496	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,026.96620	1,071.046	18.09	0.9504	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,865.43890	1,910.575	21.66	0.9921	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			1.63890	1.875	21.66	0.0079	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			19.46320	17.323	17.60	0.0679	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			903.26320	946.023	17.60	0.9321	0.00	0	2,883
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,402.22140	3,447.170	28.47	0.9990	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.32140	0.271	28.47	0.0010	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,492.21030	3,537.152	28.90	0.9991	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.31030	0.252	28.90	0.0009	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,132.26390	3,177.243	27.19	0.9987	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.36390	0.343	27.19	0.0013	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			128.51490	112.595	15.01	0.3382	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			310.41490	339.495	15.01	0.6618	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,832.33370	2,877.366	25.76	0.9981	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.43370	0.466	25.76	0.0019	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			40.59180	34.136	16.75	0.1229	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			692.49180	731.036	16.75	0.8771	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			791.28940	832.499	17.14	0.9049	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			29.38940	25.599	17.14	0.0951	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			222.70130	247.511	14.51	0.5585	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			182.60130	162.511	14.51	0.4415	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			34.78930	28.528	16.80	0.0988	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			837.38930	876.128	16.80	0.9012	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,410.17120	1,453.743	18.43	0.9757	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			7.57120	6.143	18.43	0.0243	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			802.39880	838.866	16.63	0.8846	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			43.49880	35.066	16.63	0.1154	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			8.30870	5.835	18.29	0.0228	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,467.20870	1,509.635	18.29	0.9772	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,649.99380	2,694.969	23.84	0.9958	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			1.09380	1.169	23.84	0.0042	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,501.80120	1,544.185	18.36	0.9727	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			10.20120	7.585	18.36	0.0273	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			13.99660	10.172	17.82	0.0363	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,355.59660	1,396.772	17.82	0.9637	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,795.67680	1,839.559	19.47	0.9827	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			5.97680	4.859	19.47	0.0173	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,773.41960	1,817.181	19.43	0.9793	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			7.31960	6.081	19.43	0.0207	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,791.81820	1,835.694	19.50	0.9787	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			7.61820	6.394	19.50	0.0213	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,757.28220	1,800.444	19.00	0.9633	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			14.98220	13.043	19.00	0.0367	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,391.54930	1,432.765	18.15	0.9321	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			29.24930	25.365	18.15	0.0679	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,111.05890	1,150.382	17.47	0.8877	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			50.65890	44.882	17.47	0.1123	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			59.84530	53.351	17.23	0.1309	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,020.24530	1,058.851	17.23	0.8691	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,020.60710	1,059.089	17.25	0.8661	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			62.00710	55.389	17.25	0.1339	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,886.21990	1,929.565	18.97	0.9536	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			21.01990	19.165	18.97	0.0464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.62980	0.513	24.86	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,028.62980	5,073.813	24.86	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.61880	0.503	24.86	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,038.61880	5,083.803	24.86	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.64100	0.522	24.86	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			224.20330	210.297	15.41	0.3686	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			211.95920	231.494	14.08	0.3983	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			649.73890	684.193	15.99	0.7043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			171.73890	160.893	15.99	0.2957	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			4.10300	3.480	24.86	0.0078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			3,922.10300	3,966.780	24.86	0.9922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			502.20330	533.597	15.41	0.6314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			850.52000	887.308	16.63	0.7790	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			239.61760	224.842	15.26	0.3889	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			467.61760	498.142	15.26	0.6111	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			977.93810	1,015.927	17.00	0.8153	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			99.93810	92.627	17.00	0.1847	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			433.95920	408.194	14.08	0.6017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			858.86270	895.736	16.66	0.7816	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,968.40380	2,012.189	18.97	0.9553	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			20.40380	18.889	18.97	0.0447	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,254.01960	1,293.816	17.77	0.8735	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			66.01960	60.516	17.77	0.1265	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			122.52000	114.008	16.63	0.2210	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			16.90960	15.735	19.17	0.0378	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			79.50700	73.329	17.43	0.1502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,127.50700	1,166.629	17.43	0.8498	0.00	0	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			504.74650	475.867	13.82	0.6625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			162.74650	179.167	13.82	0.3375	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			120.86270	112.436	16.66	0.2184	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			32.63780	29.905	18.50	0.0678	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,372.52690	1,412.919	17.97	0.8936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			54.52690	49.619	17.97	0.1064	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			104.08120	96.547	16.93	0.1915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			952.08120	989.847	16.93	0.8085	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,084.90960	2,129.035	19.17	0.9622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			26.62970	24.499	18.70	0.0567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,586.15300	1,628.169	18.34	0.9222	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			38.15300	34.869	18.34	0.0778	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			60.73910	55.224	17.86	0.1169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,308.73910	1,348.524	17.86	0.8831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,680.63780	1,723.205	18.50	0.9322	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,464.70630	1,505.870	18.13	0.9070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,143.39570	2,187.666	19.26	0.9652	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			15.39570	14.366	19.26	0.0348	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,290.63430	1,330.236	17.83	0.8800	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			62.63430	56.936	17.83	0.1200	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,804.62970	1,847.799	18.70	0.9433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,548.60660	1,590.378	18.27	0.9178	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			50.46960	45.961	18.05	0.0995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,418.46960	1,459.261	18.05	0.9005	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			42.54870	38.825	18.23	0.0857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,520.54870	1,562.125	18.23	0.9143	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			46.70630	42.570	18.13	0.0930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,775.91050	1,818.951	18.66	0.9409	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			204.23850	191.480	15.61	0.3416	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			552.23850	584.779	15.61	0.6584	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			43.89220	40.036	18.20	0.0880	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,501.89220	1,543.336	18.20	0.9120	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			40.60660	37.078	18.27	0.0822	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			6.69030	6.603	22.60	0.0152	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,633.28910	1,675.592	18.42	0.9273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			35.28910	32.292	18.42	0.0727	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,114.13470	2,158.335	19.21	0.9638	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			16.13470	15.035	19.21	0.0362	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			27.91050	25.651	18.66	0.0591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			19.77440	18.322	19.01	0.0435	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			11.44920	10.789	19.56	0.0267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,329.44920	2,374.089	19.56	0.9733	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			13.58820	12.730	19.39	0.0311	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,221.58820	2,266.030	19.39	0.9689	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,104.69030	3,149.903	22.60	0.9848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,756.79840	1,799.750	18.62	0.9393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			30.65830	28.125	18.56	0.0642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,718.65830	1,761.425	18.56	0.9358	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,224.41020	3,269.616	23.11	0.9857	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			6.41020	6.316	23.11	0.0143	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,987.77440	2,031.622	19.01	0.9565	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,046.00150	2,090.021	19.10	0.9600	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			18.28580	16.978	19.09	0.0405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,036.28580	2,080.278	19.09	0.9595	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,065.44720	2,109.521	19.13	0.9611	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			17.44720	16.221	19.13	0.0389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			28.79840	26.450	18.62	0.0607	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			263.84240	286.217	14.31	0.4539	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,326.89780	1,366.862	17.89	0.8862	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			58.89780	53.562	17.89	0.1138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,290.18440	2,334.756	19.50	0.9718	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			12.18440	11.457	19.50	0.0282	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			18.00150	16.722	19.10	0.0400	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			57.11020	51.949	17.92	0.1108	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,437.65310	2,482.455	19.74	0.9771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			9.65310	9.155	19.74	0.0229	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			36.40860	33.299	18.39	0.0747	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,614.40860	1,656.600	18.39	0.9253	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			375.84240	352.917	14.31	0.5461	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,199.47270	1,239.055	17.63	0.8637	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,486.93540	2,532.188	19.95	0.9779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			8.93540	8.888	19.95	0.0221	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			174.04220	163.060	15.96	0.2990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			642.04220	676.360	15.96	0.7010	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,345.11020	1,385.249	17.92	0.8892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			10.27040	9.716	19.67	0.0242	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			119.22840	110.888	16.68	0.2158	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			867.22840	904.188	16.68	0.7842	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			284.59610	267.354	14.89	0.4453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			382.59610	410.654	14.89	0.5547	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			71.47270	65.755	17.63	0.1363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			81.66370	75.362	17.38	0.1539	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,536.68750	2,581.937	20.17	0.9787	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			8.68750	8.637	20.17	0.0213	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,997.46730	2,041.345	19.02	0.9571	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			19.46730	18.045	19.02	0.0429	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,398.27040	2,443.016	19.67	0.9758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,021.40980	1,059.755	17.13	0.8262	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,795.61330	2,840.846	21.28	0.9820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			7.61330	7.546	21.28	0.0180	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,567.36150	1,609.257	18.31	0.9200	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			39.36150	35.957	18.31	0.0800	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,109.66370	1,148.662	17.38	0.8461	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			118.17010	131.306	13.55	0.2732	2,757,417.60	21,000	248,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,693.60710	3,738.360	24.86	0.9890	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			5.60710	5.060	24.86	0.0110	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			356.28440	334.375	14.39	0.5261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			284.28440	307.675	14.39	0.4739	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			93.40980	86.455	17.13	0.1738	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			892.46020	929.670	16.76	0.7918	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			45.27790	41.284	18.16	0.0905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,483.27790	1,524.584	18.16	0.9095	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			29.71360	27.275	18.59	0.0624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,737.71360	1,780.575	18.59	0.9376	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			590.17010	558.006	13.55	0.7268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			6.28330	6.186	23.37	0.0139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,533.83600	3,579.024	24.44	0.9875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			5.83600	5.724	24.44	0.0125	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,034.87140	3,080.089	22.30	0.9842	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			6.87140	6.789	22.30	0.0158	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			114.46020	106.370	16.76	0.2082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,003.96670	1,042.171	17.08	0.8219	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			146.29750	136.562	16.31	0.2577	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			744.29750	779.862	16.31	0.7423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			311.98130	293.291	14.68	0.4777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			339.98130	366.591	14.68	0.5223	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,284.28330	3,329.486	23.37	0.9861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			6.98160	6.901	22.13	0.0161	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,447.50490	2,492.400	19.78	0.9773	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			9.50490	9.100	19.78	0.0227	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,646.19230	2,691.435	20.64	0.9802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			8.19230	8.135	20.64	0.0198	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			95.96670	88.871	17.08	0.1781	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,018.64100	5,063.822	24.86	0.9986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			934.94390	972.554	16.88	0.8039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			106.94390	99.254	16.88	0.1961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			160.67970	150.497	16.14	0.2794	6,320,865.60	42,000	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			688.67970	723.797	16.14	0.7206	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,994.98160	3,040.202	22.13	0.9839	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,129.95560	2,175.492	19.01	0.9560	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			19.75560	19.792	19.01	0.0440	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,815.57930	1,856.043	18.32	0.9012	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			61.87930	56.243	18.32	0.0988	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,491.13650	2,533.121	19.24	0.9526	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			29.23650	25.021	19.24	0.0474	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,286.40450	3,333.620	21.70	0.9718	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			14.50450	15.520	21.70	0.0282	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,369.20440	1,409.071	17.63	0.8277	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			116.20440	109.771	17.63	0.1723	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,130.92340	3,177.681	21.05	0.9671	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			17.92340	18.381	21.05	0.0329	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			2,709.30090	2,753.620	19.89	0.9559	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			26.30090	24.320	19.89	0.0441	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			535.64920	566.963	15.14	0.5617	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			358.74920	343.463	15.14	0.4383	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			122.36880	115.911	17.64	0.1747	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,419.26880	1,459.411	17.64	0.8253	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,088.49440	3,135.493	20.67	0.9621	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			21.59440	21.993	20.67	0.0379	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,906.79310	1,948.537	18.45	0.8909	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			73.49310	68.537	18.45	0.1091	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			366.79230	351.594	15.13	0.4397	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			544.79230	576.294	15.13	0.5603	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,208.52520	3,256.210	20.74	0.9636	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			20.52520	21.510	20.74	0.0364	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,997.36280	2,039.326	18.55	0.8975	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			69.36280	64.626	18.55	0.1025	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,811.67980	1,853.165	18.25	0.8761	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			85.47980	80.264	18.25	0.1239	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,361.83790	1,402.487	17.39	0.7886	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			164.23790	157.687	17.39	0.2114	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,310.89370	3,358.969	20.31	0.9611	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			23.29370	24.169	20.31	0.0389	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,865.19960	2,911.133	19.74	0.9433	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			37.59960	36.333	19.74	0.0567	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			350.50900	337.854	15.66	0.3857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			766.00900	800.954	15.66	0.6143	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,759.33340	3,811.711	20.06	0.9703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			13.83340	18.611	20.06	0.0297	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			365.23760	351.958	15.55	0.3987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			730.73760	765.058	15.55	0.6013	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,542.12910	2,585.993	19.19	0.9117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			66.62910	62.893	19.19	0.0883	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			217.75530	209.900	16.90	0.2577	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,223.25530	1,263.000	16.90	0.7423	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,570.61140	2,614.215	19.21	0.9139	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			65.11140	61.115	19.21	0.0861	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			553.69120	532.127	14.49	0.5477	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			419.19120	445.227	14.49	0.4523	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,666.55220	1,621.157	13.68	0.9347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			32.05220	34.257	13.68	0.0653	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			207.75590	200.210	17.02	0.2472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,273.25590	1,313.310	17.02	0.7528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			831.65180	800.210	13.56	0.7155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			197.15180	213.310	13.56	0.2845	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			377.48150	363.686	15.46	0.4094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			702.98150	736.786	15.46	0.5906	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,204.38850	1,165.346	12.80	0.8626	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			69.88850	78.446	12.80	0.1374	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			449.04420	432.284	15.01	0.4692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			564.54420	595.384	15.01	0.5308	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,909.00170	2,956.382	19.46	0.9365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			43.50170	43.282	19.46	0.0635	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,166.71850	2,209.818	18.61	0.8817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			91.21850	86.718	18.61	0.1183	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			285.77010	275.750	16.19	0.3257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			951.27010	988.850	16.19	0.6743	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,259.73150	2,303.074	18.75	0.8901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			84.23150	79.974	18.75	0.1099	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			317.66290	306.414	15.92	0.3558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			853.16290	889.514	15.92	0.6442	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			601.94220	578.457	14.31	0.5807	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			367.44220	391.557	14.31	0.4193	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,896.96840	3,948.965	20.08	0.9742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			11.46840	15.865	20.08	0.0258	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,867.42070	3,919.535	20.08	0.9734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			11.92070	16.435	20.08	0.0266	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			304.96340	294.262	16.02	0.3440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			890.46340	927.362	16.02	0.6560	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,937.43470	2,985.153	19.48	0.9381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			41.93470	42.053	19.48	0.0619	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			251.19270	242.278	16.52	0.2918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,076.69270	1,115.378	16.52	0.7082	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,544.17430	3,596.068	19.91	0.9640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			18.67430	22.968	19.91	0.0360	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			247.20500	238.417	16.57	0.2878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,092.70500	1,131.517	16.57	0.7122	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,749.13330	4,798.678	20.08	0.9899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			3.63330	5.578	20.08	0.0101	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			163.64180	156.754	17.55	0.1998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,529.14180	1,569.854	17.55	0.8002	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,842.85720	2,889.390	19.41	0.9326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			47.35720	46.291	19.41	0.0674	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			187.84570	180.923	17.29	0.2260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,383.34570	1,424.023	17.29	0.7740	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,788.76960	3,841.148	20.08	0.9711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			13.26960	18.048	20.08	0.0289	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			150.46300	143.998	17.70	0.1856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,615.96300	1,657.098	17.70	0.8144	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			186.40750	179.532	17.31	0.2245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,391.90750	1,432.632	17.31	0.7755	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,371.59480	4,422.023	20.08	0.9846	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			6.09480	8.923	20.08	0.0154	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,649.66890	4,699.419	20.08	0.9887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			4.16890	6.319	20.08	0.0113	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			681.07370	654.626	14.02	0.6311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			296.57370	317.726	14.02	0.3689	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			199.82220	192.526	17.13	0.2388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,315.32220	1,355.626	17.13	0.7612	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,580.08750	4,629.993	20.08	0.9878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			4.58750	6.893	20.08	0.0122	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			132.77420	126.883	17.92	0.1662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,748.27420	1,789.983	17.92	0.8338	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			675.54110	649.294	14.04	0.6278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			301.04110	322.394	14.04	0.3722	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			178.04540	170.699	17.41	0.2149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,443.54540	1,483.799	17.41	0.7851	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,025.18730	4,076.704	20.08	0.9775	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			9.68730	13.604	20.08	0.0225	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			190.76120	183.747	17.25	0.2292	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,366.26120	1,406.847	17.25	0.7708	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,292.28340	4,342.936	20.08	0.9832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			6.78340	9.836	20.08	0.0168	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,000.98100	2,043.594	18.34	0.8649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			105.48100	100.494	18.34	0.1351	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			243.29080	234.625	16.61	0.2839	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,108.79080	1,147.725	16.61	0.7161	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			192.23600	185.178	17.23	0.2307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,357.73600	1,398.278	17.23	0.7693	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,720.81340	2,765.538	19.32	0.9247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			55.31340	52.438	19.32	0.0753	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			756.41890	727.371	13.78	0.6752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			241.91890	260.471	13.78	0.3248	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,185.80330	3,235.858	19.66	0.9505	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			30.30330	32.758	19.66	0.0495	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,646.26550	2,689.713	19.27	0.9195	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			60.76550	56.613	19.27	0.0805	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			58.66930	55.011	19.29	0.0785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,674.16930	2,718.110	19.29	0.9215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			653.77860	628.328	14.12	0.6142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			319.27860	341.428	14.12	0.3858	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,915.53040	7,963.174	20.08	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.03040	0.074	20.08	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,438.04850	2,481.806	19.04	0.9043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			72.54850	68.706	19.04	0.0957	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			309.97770	299.057	15.98	0.3487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			875.47770	912.157	15.98	0.6513	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			2.32500	3.720	20.08	0.0070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,067.82500	5,116.820	20.08	0.9930	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			2.29240	3.673	20.08	0.0069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,077.79240	5,126.773	20.08	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			2.35800	3.768	20.08	0.0071	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,057.85800	5,106.868	20.08	0.9929	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,356.35920	1,396.973	17.18	0.7577	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			210.55920	203.173	17.18	0.2423	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,476.19850	3,516.998	18.98	0.9633	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			30.39850	23.198	18.98	0.0367	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,013.98550	3,054.833	19.05	0.9400	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			48.18550	41.033	19.05	0.0600	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,507.76710	1,548.410	17.43	0.7832	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			187.26710	179.910	17.43	0.2168	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,353.46810	1,393.519	17.05	0.7379	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			244.66810	236.319	17.05	0.2621	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			157.69830	151.118	17.99	0.1762	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,909.49830	1,951.418	17.99	0.8238	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,299.90360	3,339.415	19.60	0.9353	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			58.10360	49.115	19.60	0.0647	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,682.06600	1,723.008	17.62	0.7920	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			190.26600	182.708	17.62	0.2080	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,088.52740	3,128.930	19.44	0.9243	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			66.72740	58.630	19.44	0.0757	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,768.55490	1,809.826	17.77	0.8038	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			178.55490	171.326	17.77	0.1962	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,352.04460	1,391.890	16.98	0.7282	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			262.54460	253.690	16.98	0.2718	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,661.77500	3,701.680	20.19	0.9440	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			52.27500	43.480	20.19	0.0560	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,178.55880	3,219.600	19.66	0.9231	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			69.05880	61.401	19.66	0.0769	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,400.69460	1,440.957	17.06	0.7316	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,519.62030	3,560.774	20.21	0.9328	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			62.42030	54.674	20.21	0.0672	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			359.46650	382.017	14.14	0.3763	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			762.26650	735.917	14.14	0.6237	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			263.49460	254.857	17.06	0.2684	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,050.75730	2,092.867	18.11	0.8258	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			164.05730	157.167	18.11	0.1742	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,347.61210	1,387.723	16.82	0.7031	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			312.51210	303.123	16.82	0.2969	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,873.67190	3,915.356	20.83	0.9314	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			68.57190	60.756	20.83	0.0686	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,370.78750	3,414.234	20.13	0.9113	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			85.68750	79.634	20.13	0.0887	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			608.36810	589.480	14.99	0.4989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			663.66810	694.680	14.99	0.5011	0.00	0	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	17/09/2018	Foreign Exchange Option	11.00	Call			1,849.85340	1,805.170	13.49	0.9131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			55.15340	60.370	13.49	0.0869	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,497.52970	2,541.538	18.59	0.8481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			152.22970	146.338	18.59	0.1519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			760.39010	736.541	14.39	0.5875	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			465.69010	491.742	14.39	0.4125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,439.70540	3,483.571	20.14	0.9059	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			94.40540	88.371	20.14	0.0941	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,276.79900	3,320.809	19.87	0.8984	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			101.49900	95.609	19.87	0.1016	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,343.78590	3,387.734	19.98	0.9016	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			98.48590	92.534	19.98	0.0984	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			567.38630	549.870	15.19	0.4729	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			732.68630	765.070	15.19	0.5271	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,225.32300	1,264.543	16.43	0.6663	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			370.02300	359.343	16.43	0.3337	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			352.83200	342.701	16.58	0.3203	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,288.13200	1,327.901	16.58	0.6797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			708.96310	686.711	14.58	0.5589	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			524.26310	551.911	14.58	0.4411	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			441.38770	428.224	15.90	0.3869	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,006.68770	1,043.424	15.90	0.6131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,382.12280	3,426.037	20.04	0.9034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			96.82280	90.837	20.04	0.0966	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			691.10440	669.419	14.64	0.5486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			546.40440	574.619	14.64	0.4514	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			472.70230	458.441	15.71	0.4091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			928.00230	963.641	15.71	0.5909	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,584.04580	3,627.802	20.38	0.9120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			88.74580	82.602	20.38	0.0880	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,283.72660	4,327.529	20.87	0.9415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			58.42660	52.329	20.87	0.0585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			178.14560	171.659	18.24	0.1753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,253.44560	2,296.859	18.24	0.8247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			180.26170	173.726	18.21	0.1772	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,235.56170	2,278.926	18.21	0.8228	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,214.85270	1,180.036	13.31	0.7838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			170.15270	185.236	13.31	0.2162	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			179.20010	172.689	18.23	0.1763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,244.50010	2,287.889	18.23	0.8237	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,342.94320	1,383.028	16.67	0.6830	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			356.94320	346.828	16.67	0.3170	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,063.36410	4,106.579	20.91	0.9261	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			77.36410	70.379	20.91	0.0739	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,535.88660	3,580.020	20.33	0.9035	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			99.88660	93.820	20.33	0.0965	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	25/10/2018	Foreign Exchange Option	14.49	Put			1,903.81290	1,946.015	17.56	0.7591	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			274.51290	265.715	17.56	0.2409	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,398.38850	2,442.080	18.25	0.8148	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			205.98850	198.580	18.25	0.1852	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,338.86700	1,378.482	16.52	0.6617	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			409.86700	398.282	16.52	0.3383	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,236.76930	4,281.193	20.81	0.9204	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			87.76930	80.993	20.81	0.0796	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,715.99030	3,760.881	20.51	0.8952	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			116.99030	110.681	20.51	0.1048	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			236.54060	253.746	13.51	0.2515	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,216.14060	1,181.946	13.51	0.7485	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			404.46070	393.008	16.59	0.3320	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,384.86070	1,424.808	16.59	0.6680	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,034.86920	4,078.545	20.77	0.9080	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			104.46920	96.745	20.77	0.0920	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,213.49890	2,257.009	17.93	0.7871	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			246.89890	238.709	17.93	0.2129	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,335.44830	1,374.774	16.40	0.6441	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			458.04830	444.973	16.40	0.3559	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,477.43320	4,524.154	20.68	0.9205	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			90.03320	84.354	20.68	0.0795	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,907.16840	3,953.918	20.68	0.8900	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			129.76840	124.119	20.68	0.1100	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,940.66690	2,986.431	18.87	0.8383	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			192.26690	185.131	18.87	0.1617	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,220.97860	1,259.081	16.11	0.6144	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			512.57860	497.781	16.11	0.3856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			257.54010	248.593	18.03	0.2109	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,380.84010	2,424.793	18.03	0.7891	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			256.31480	247.395	18.04	0.2100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,389.61480	2,433.595	18.04	0.7900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,398.25490	4,442.568	20.57	0.9122	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			104.95490	96.368	20.57	0.0878	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			741.16200	719.314	15.03	0.5151	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			754.46200	785.514	15.03	0.4849	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			255.10020	246.203	18.06	0.2091	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,398.40020	2,442.403	18.06	0.7909	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,331.04230	1,370.190	16.27	0.6275	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			507.04230	492.490	16.27	0.3725	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,698.97440	4,744.702	20.46	0.9209	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			94.97440	87.002	20.46	0.0791	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,093.38760	4,136.449	20.46	0.8899	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			139.38760	128.749	20.46	0.1101	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,383.10760	2,426.417	18.07	0.7553	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			339.00760	327.317	18.07	0.2447	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	15.31	Call			358.53980	346.454	18.35	0.2451	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,552.13980	2,595.854	18.35	0.7549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			591.24140	574.457	16.77	0.3799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,524.84140	1,563.856	16.77	0.6201	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			357.19310	345.133	18.36	0.2443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,560.79310	2,604.533	18.36	0.7557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			355.84850	343.817	18.38	0.2434	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,569.44850	2,613.217	18.38	0.7566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			669.09750	650.549	17.26	0.3811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,771.19750	1,810.749	17.26	0.6189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			673.77330	655.106	17.23	0.3834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,755.87330	1,795.306	17.23	0.6166	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			671.43010	652.819	17.24	0.3823	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,763.53010	1,803.019	17.24	0.6177	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			661.87070	642.559	18.66	0.3204	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,870.17070	2,913.560	18.66	0.6796	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			665.20970	645.837	18.64	0.3219	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,853.50970	2,896.837	18.64	0.6781	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,613.38070	6,660.894	21.17	0.8796	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			225.08070	209.894	21.17	0.1204	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			663.54050	644.199	18.65	0.3212	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,861.84050	2,905.199	18.65	0.6788	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,275.25220	2,321.732	17.97	0.5657	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,102.81070	1,071.953	17.98	0.4335	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,282.71070	2,329.253	17.98	0.5665	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,107.91040	1,076.926	17.96	0.4352	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,267.81040	2,314.226	17.96	0.5648	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,105.35220	1,074.432	17.97	0.4343	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,407.65730	2,457.498	18.15	0.5679	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,138.05730	1,106.498	18.15	0.4321	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,226.57320	1,192.991	18.14	0.4467	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,381.57320	2,433.491	18.14	0.5533	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,231.80300	1,198.108	18.12	0.4483	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,366.80300	2,418.608	18.12	0.5517	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,229.18430	1,195.546	18.13	0.4475	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,374.18430	2,426.046	18.13	0.5525	0.00	0	0
Total \$ / R Option												9,078,283.20	63,000	3,663,292
Total \$ / R												701,163,458.60	118,686	5,143,603
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		12.42670		12.47200			0.0000	335,520.90	27	569
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.58690		12.63450			0.0000	12,586.90	1	47
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.74480		12.79470			0.0000	0.00	0	5
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		12.89380		12.94670			0.0000	0.00	0	0
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		13.21980		13.27790			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 MAXI Future												348,107.80	28	621
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		6,073.91240		5,522.368	17.86	0.1169	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		130,873.91240		134,852.368	17.86	0.8831	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		5,981.11080		5,438.649	17.88	0.1153	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		131,781.11080		135,768.649	17.88	0.8847	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		6,167.97490		5,607.344	17.85	0.1184	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		129,967.97490		133,937.344	17.85	0.8816	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		17,358.91680		16,638.373	17.45	0.2103	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		146,908.91680		150,948.373	17.45	0.7897	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		17,213.07250		16,497.068	17.47	0.2087	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		147,763.07250		151,807.068	17.47	0.7913	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		17,506.05940		16,780.939	17.44	0.2118	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		146,056.05940		150,090.939	17.44	0.7882	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		29,972.77600		29,129.061	17.09	0.2777	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		151,502.77600		155,649.061	17.09	0.7223	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		29,801.75800		28,963.639	17.11	0.2763	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		152,331.75800		156,483.639	17.11	0.7237	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		30,144.99920		29,296.005	17.07	0.2791	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		150,674.99920		154,816.005	17.07	0.7209	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		250,434.67410		254,863.695	18.20	0.8014	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		24,332.39490		23,466.693	18.18	0.2003	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		248,662.39490		253,086.693	18.18	0.7997	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		24,218.02860		23,354.873	18.19	0.1995	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		249,548.02860		253,974.873	18.19	0.8005	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		24,104.67410		23,243.695	18.20	0.1986	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		67,143.01230		65,281.907	17.24	0.3823	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		176,353.01230		180,301.907	17.24	0.6177	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		66,909.74630		65,054.874	17.26	0.3811	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		177,119.74630		181,074.874	17.26	0.6189	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		67,377.33190		65,510.575	17.23	0.3834	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		175,587.33190		179,530.576	17.23	0.6166	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												348,107.80	28	621
£ / R	On	31/01/2018	Foreign Exchange Future			16.72730		16.77330		0.0000	0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			16.81520		16.86200		0.0000	269,043.20	16	17	
£ / R	On	15/03/2018	Foreign Exchange Future			16.85770		16.90490		0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			16.87000		16.91730		0.0000	17,055,570.00	1,011	204,900	
£ / R	On	18/06/2018	Foreign Exchange Future			17.14590		17.19490		0.0000	0.00	0	7,460	
£ / R	On	17/09/2018	Foreign Exchange Future			17.42420		17.47460		0.0000	0.00	0	4,164	
£ / R	On	14/12/2018	Foreign Exchange Future			17.69290		17.74610		0.0000	0.00	0	886	
£ / R	On	14/06/2019	Foreign Exchange Future			18.28350		18.33790		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												17,324,613.20	1,027	217,475
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			6.26680	6.864	21.54	0.0195	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			2,142.96680	2,189.564	21.54	0.9805	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			23.87780	21.466	19.44	0.0423	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,391.87780	2,436.265	19.44	0.9577	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,193.65960	2,236.832	18.78	0.9258	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			48.55960	44.532	18.78	0.0742	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			352.62520	331.706	15.90	0.4009	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			655.32520	681.706	15.90	0.5991	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			349.21090	328.438	15.92	0.3979	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			661.91090	688.438	15.92	0.6021	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			356.06890	335.003	15.89	0.4039	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			648.76890	675.003	15.89	0.5961	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			435.51180	411.228	15.56	0.4703	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			518.21180	541.228	15.56	0.5297	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,240.92220	3,288.535	20.63	0.9686	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			18.22220	18.535	20.63	0.0314	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,139.16680	2,182.297	18.57	0.9162	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			56.46680	52.297	18.57	0.0838	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			469.75250	452.496	16.43	0.3690	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,174.85250	1,206.596	16.43	0.6310	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			466.83240	449.666	16.44	0.3672	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,181.93240	1,213.766	16.44	0.6328	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			472.69420	455.343	16.42	0.3708	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,167.79420	1,199.443	16.42	0.6292	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			601.56920	580.366	16.02	0.4459	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			906.66920	934.466	16.02	0.5541	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,301.70660	3,344.368	18.74	0.9060	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			96.60660	90.268	18.74	0.0940	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			626.55280	608.721	16.29	0.3915	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,411.95280	1,444.520	16.29	0.6085	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			632.66010	614.600	16.27	0.3945	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,398.06010	1,430.400	16.27	0.6055	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			629.59660	611.609	16.28	0.3930	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,404.99660	1,437.409	16.28	0.6070	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,292.43950	1,322.092	15.90	0.5294	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			924.82680	901.353	15.90	0.4692	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,298.72680	1,328.453	15.90	0.5308	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			921.12790	897.719	15.91	0.4678	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,305.02790	1,334.820	15.91	0.5322	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			928.53950	904.992	15.90	0.4706	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,252.83110	1,221.901	15.78	0.4971	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,554.93110	1,578.401	15.78	0.5029	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,260.50320	1,229.463	15.77	0.4993	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,542.60320	1,565.963	15.77	0.5007	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,256.66160	1,225.681	15.77	0.4982	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,548.76160	1,572.181	15.77	0.5018	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												17,324,613.20	1,027	220,975
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11054		0.11154			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11258		0.11360			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11468		0.11572			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12443		0.12561			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			114.60090	89.123	19.05	0.1802	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			960.80090	1,035.123	19.05	0.8198	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			25.89660	13.505	19.54	0.0360	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,872.09660	1,959.505	19.54	0.9640	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			412.78020	349.901	16.27	0.5412	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			258.98020	295.901	16.27	0.4588	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			148.09540	124.087	20.32	0.1623	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,788.19540	1,866.287	20.32	0.8377	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			80.56920	62.082	22.38	0.0848	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,720.66920	2,804.282	22.38	0.9152	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			324.99920	282.787	18.61	0.3272	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			965.09920	1,024.987	18.61	0.6728	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,427.70000	1,531.900		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,427.70000	2,531.900		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			427.70000	531.900		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,052.52730	973.997	20.28	0.4769	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,491.12730	1,530.697	20.28	0.5231	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			845.69970	781.881	22.64	0.3829	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,284.29970	2,338.581	22.64	0.6171	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,439.32660	1,344.615	18.99	0.6076	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			877.92660	901.315	18.99	0.3924	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	30/01/2018	Foreign Exchange Future			14.91530		14.89060			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.92980		14.90540			0.0000	14,929.80	1	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.97710		14.95370			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.01710		14.99370			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.06430		15.04110			0.0000	45,192.90	3	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.07710		15.05400			0.0000	3,904,968.90	259	94,207

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2018	Foreign Exchange Future			15.10920		15.08590			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.36540		15.34230			0.0000	0.00	0	6,965
€ / R	On	17/09/2018	Foreign Exchange Future			15.66040		15.63730			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			15.94880		15.92640			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.57280		16.54960			0.0000	0.00	0	0
Total € / R Future												3,965,091.60	263	261,272
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,125.62810	1,101.159	16.59	0.9410	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			16.22810	16.459	16.59	0.0590	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			11.85280	9.491	13.77	0.0413	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			917.25280	939.291	13.77	0.9587	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			923.72780	899.218	15.82	0.9024	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			29.12780	29.018	15.82	0.0976	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,601.05900	1,577.179	18.52	0.9750	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			6.45900	6.979	18.52	0.0250	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,151.91560	1,129.391	15.77	0.9014	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			35.61560	36.491	15.77	0.0986	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,452.61450	1,431.381	16.54	0.9114	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			36.31450	38.481	16.54	0.0886	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,999.27910	1,977.798	17.82	0.9355	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			30.37910	32.098	17.82	0.0645	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			7.49360	6.921	15.86	0.0174	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			45.54170	43.151	13.13	0.0998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,099.54170	1,120.251	13.13	0.9002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,980.86130	1,959.547	17.68	0.9290	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			34.86130	36.647	17.68	0.0710	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,410.41870	1,390.496	16.58	0.8602	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			372.32920	387.233	13.81	0.5239	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			368.32920	360.133	13.81	0.4761	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			351.55610	365.898	13.92	0.5028	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			397.55610	388.798	13.92	0.4972	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,061.49360	2,084.021	15.86	0.9826	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			275.77530	269.383	13.52	0.3983	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			470.39990	487.301	13.49	0.6104	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			266.39990	260.201	13.49	0.3896	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,511.01600	1,490.566	16.78	0.8762	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			65.01600	67.666	16.78	0.1238	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			74.41870	77.596	16.58	0.1398	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			465.06590	481.869	13.50	0.6060	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			271.06590	264.769	13.50	0.3940	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			459.77530	476.483	13.52	0.6017	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,160.66400	2,138.902	17.80	0.9308	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			36.56400	38.102	17.80	0.0692	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			507.59590	519.151	14.11	0.4823	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			665.29590	653.751	14.11	0.5177	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			503.90980	515.422	14.13	0.4796	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			671.60980	660.022	14.13	0.5204	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			511.30830	522.906	14.10	0.4849	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			659.00830	647.506	14.10	0.5151	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,410.26740	1,430.177	12.02	0.8815	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			77.96740	74.777	12.02	0.1185	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,366.23450	2,387.771	14.27	0.9633	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			23.93450	22.371	14.27	0.0367	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,218.33360	1,236.571	12.33	0.8290	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			126.03360	121.171	12.33	0.1710	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			352.55240	362.171	14.97	0.3625	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,010.25240	996.771	14.97	0.6375	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,292.82020	6,269.957	20.51	0.9920	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			5.12020	5.356	20.51	0.0080	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,443.76080	1,463.913	11.97	0.8893	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			71.46080	68.513	11.97	0.1107	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			256.80610	264.542	15.70	0.2784	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,354.50610	1,339.142	15.70	0.7216	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,321.72720	3,300.615	18.49	0.9304	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			54.02720	56.015	18.49	0.0696	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,638.18830	1,659.284	11.91	0.9232	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			45.88830	43.884	11.91	0.0768	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			609.90250	622.459	13.71	0.5509	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			517.60250	507.059	13.71	0.4491	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,222.57050	5,200.069	20.51	0.9793	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			14.87050	15.469	20.51	0.0207	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			594.87490	606.529	14.46	0.4536	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			957.57490	946.129	14.46	0.5464	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,032.81750	6,010.602	20.91	0.9605	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			328.34090	336.359	16.05	0.2770	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,792.71930	1,777.666	16.03	0.7217	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			859.29040	848.358	14.25	0.5164	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,033.57590	4,013.248	19.50	0.8998	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			110.87590	113.648	19.50	0.1002	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,550.21880	1,568.164	12.54	0.8293	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			162.91880	157.764	12.54	0.1707	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			40.11750	41.002	20.91	0.0395	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			646.59040	658.758	14.25	0.4836	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,801.04090	1,785.959	16.05	0.7230	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			326.67260	334.662	16.06	0.2758	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,809.37260	1,794.261	16.06	0.7242	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			330.01930	338.066	16.03	0.2783	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,336.32720	2,320.945	16.44	0.7400	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			365.72850	372.790	16.42	0.2619	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,319.32850	2,303.990	16.42	0.7381	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			364.22400	371.266	16.43	0.2609	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,327.82400	2,312.466	16.43	0.7391	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			362.72720	369.745	16.44	0.2600	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,053.22430	1,065.293	15.16	0.4960	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,383.62430	1,372.493	15.16	0.5040	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,060.08120	1,072.194	15.14	0.4985	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,370.48120	1,359.394	15.14	0.5015	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,056.64640	1,068.737	15.15	0.4973	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,377.04640	1,365.937	15.15	0.5027	0.00	0	0
Total € / R Option												0.00	0	895,249
Total € / R												3,965,091.60	263	1,156,521
AU\$ / R	On	15/01/2018	Foreign Exchange Future			9.65570		9.68310			0.0000	0.00	0	5
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.71840		9.74600			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.74490		9.77260			0.0000	2,621,378.10	269	17,885
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.87070		9.89920			0.0000	0.00	0	5,012
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.99660		10.02610			0.0000	3,998,640.00	400	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.11590		10.14620			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.37480		10.40680			0.0000	0.00	0	0
Total AU\$ / R Future												6,620,018.10	669	34,160
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			997.87650	1,025.104	23.18	0.9935	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			0.97650	0.804	23.18	0.0065	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			830.66640	853.724	15.17	0.9139	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			26.66640	22.124	15.17	0.0861	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			377.82790	395.414	13.94	0.6481	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			147.51780	137.557	13.97	0.3464	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			384.91780	402.657	13.97	0.6536	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			153.39290	143.120	13.91	0.3575	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			370.79290	388.220	13.91	0.6425	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			150.42790	140.314	13.94	0.3519	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			169.79090	162.660	14.70	0.2823	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			770.59090	791.960	14.70	0.7177	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			167.71880	160.670	14.72	0.2794	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			778.51880	799.969	14.72	0.7206	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			171.88920	164.678	14.68	0.2852	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			762.68920	783.978	14.68	0.7148	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,254.52940	1,278.110	15.35	0.7776	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			159.09590	153.224	15.36	0.2205	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,262.99590	1,286.624	15.36	0.7795	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			162.17840	156.211	15.33	0.2242	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,246.07840	1,269.611	15.33	0.7758	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			160.62940	154.710	15.35	0.2224	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			187.54280	180.920	15.43	0.2226	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,511.34280	1,535.020	15.43	0.7774	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			186.07960	179.507	15.45	0.2211	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,519.87960	1,543.607	15.45	0.7789	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			184.63160	178.106	15.46	0.2196	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,528.43160	1,552.206	15.46	0.7804	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			451.91520	442.422	13.93	0.3950	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,045.11520	1,067.622	13.93	0.6050	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			449.19150	439.760	13.94	0.3930	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,052.39150	1,074.960	13.94	0.6070	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			446.48600	437.116	13.95	0.3911	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,059.68600	1,082.316	13.95	0.6089	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												6,620,018.10	669	34,160
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.93420		9.96230			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.07240		10.10120			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			205.11300	194.593	14.30	0.4291	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			312.81300	330.393	14.30	0.5709	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			201.45500	191.096	14.33	0.4232	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			319.15500	336.896	14.33	0.5768	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			208.82970	198.148	14.27	0.4350	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			306.52970	323.948	14.27	0.5650	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			165.86000	159.791	15.55	0.2635	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			884.66000	907.391	15.55	0.7365	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			163.97450	157.961	15.57	0.2609	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			892.77450	915.561	15.57	0.7391	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			167.76800	161.640	15.53	0.2660	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			876.56800	899.240	15.53	0.7340	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	250
CHF / R	On	19/03/2018	Foreign Exchange Future			12.81670		12.82610			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.07550		13.08570			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.33960		13.34950			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.41880		14.43440			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			39.55800	39.683	16.21	0.0935	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,363.45800	1,372.983	16.21	0.9065	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			39.05660	39.192	16.25	0.0924	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,372.95660	1,382.492	16.25	0.9076	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			40.06630	40.181	16.18	0.0947	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,353.96630	1,363.481	16.18	0.9053	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			127.95900	122.848	15.77	0.1731	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	18/06/2018	Foreign Exchange Option	14.53	Put			1,572.25900	1,577.348	15.77	0.8269	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			126.66590	121.547	15.78	0.1716	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,580.96590	1,586.047	15.78	0.8284	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			125.38540	120.262	15.78	0.1701	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,589.68540	1,594.762	15.78	0.8299	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			1,690.50000	1,700.400		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			1,700.50000	1,710.400		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			1,680.50000	1,690.400		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,218.02610	1,222.046	15.11	0.5123	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			919.14140	907.490	15.09	0.4906	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,204.74140	1,208.690	15.09	0.5094	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			915.77300	904.164	15.10	0.4892	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,211.37300	1,215.364	15.10	0.5108	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			912.42610	900.846	15.11	0.4877	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			1.90610		1.91270			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.92110		1.92840			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.93580		1.94350			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97970		1.98990			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			418.98640	392.035	14.59	0.4377	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			591.98640	631.035	14.59	0.5623	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			382.56210	357.515	14.74	0.4081	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			655.56210	696.515	14.74	0.5919	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			458.44180	429.495	14.43	0.4684	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			531.44180	568.495	14.43	0.5316	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			437.59290	417.121	15.49	0.3336	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,353.59290	1,406.121	15.49	0.6664	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			413.07130	393.644	15.61	0.3181	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,429.07130	1,482.645	15.61	0.6819	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			463.59850	442.026	15.38	0.3498	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,279.59850	1,331.026	15.38	0.6502	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,865.00000	1,942.000		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			1,965.00000	2,042.000		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			2,065.00000	2,142.000		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			1,453.65710	1,415.438	14.96	0.5354	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,354.65710	1,418.438	14.96	0.4646	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,412.86380	1,375.086	15.02	0.5245	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,413.86380	1,478.086	15.02	0.4755	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,495.62410	1,456.925	14.91	0.5465	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,296.62410	1,359.925	14.91	0.4535	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			2.03440		2.03090			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.07470		2.07100			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.11530		2.11150			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.33440		2.33200			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			151.50400	153.205	17.37	0.1832	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,742.50400	1,709.205	17.37	0.8168	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			179.97570	182.838	17.14	0.2126	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,570.97570	1,538.838	17.14	0.7874	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			165.13890	167.391	17.26	0.1974	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,656.13890	1,623.391	17.26	0.8026	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,900.78670	1,873.065	17.03	0.7033	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			391.67580	400.454	17.15	0.2849	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,981.67580	1,953.454	17.15	0.7151	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			430.92230	440.718	16.91	0.3090	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,820.92230	1,793.718	16.91	0.6910	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			410.78670	420.066	17.03	0.2967	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,385.00000	2,347.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,485.00000	2,447.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,585.00000	2,547.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,654.69210	2,672.233	14.76	0.7098	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			834.69210	828.233	14.76	0.2902	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,597.61980	2,614.746	14.83	0.7003	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			877.61980	870.746	14.83	0.2997	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,712.94350	2,730.892	14.69	0.7194	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			792.94350	786.892	14.69	0.2806	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			1.59210		1.59810			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.61530		1.62140			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63760		1.64390			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
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76920		1.77810			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			88.05340	80.078	17.17	0.1335	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,507.05340	1,559.078	17.17	0.8665	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			78.78090	71.309	17.33	0.1205	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,597.78090	1,650.309	17.33	0.8795	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			98.45520	89.935	17.01	0.1478	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,417.45520	1,468.935	17.01	0.8522	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			252.69650	242.390	16.71	0.2396	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,638.69650	1,689.390	16.71	0.7604	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			235.61360	225.762	16.81	0.2258	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,721.61360	1,772.762	16.81	0.7742	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			271.00620	260.211	16.61	0.2541	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,557.00620	1,607.211	16.61	0.7459	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,161.00000	2,224.000		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			1,961.00000	2,024.000		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			2,061.00000	2,124.000		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	1.76	Put			1,266.01630	1,308.022	16.04	0.4509	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,406.56740	1,360.680	16.13	0.5376	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,325.56740	1,368.680	16.13	0.4624	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,488.70620	1,440.599	15.95	0.5607	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,207.70620	1,248.599	15.95	0.4393	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,447.01630	1,400.022	16.04	0.5491	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			0.11880		0.11910			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11800		0.11860			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11770		0.11670			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11720		0.11570			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			1.54340		1.54340			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.56850		1.56850			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59370		1.59370			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67240		1.67240			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.84940		8.83790			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.95700		8.94620			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.06610		9.05530			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.76710		9.76330			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			64.10170	63.419	15.88	0.1887	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			676.20170	664.019	15.88	0.8113	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			62.71180	62.004	15.90	0.1851	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			684.81180	672.604	15.90	0.8149	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			65.52240	64.866	15.85	0.1923	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			667.62240	655.466	15.85	0.8077	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			112.60830	111.040	16.28	0.2106	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,006.40830	994.040	16.28	0.7894	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			111.22360	109.644	16.30	0.2083	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,015.02360	1,002.644	16.30	0.7917	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			114.01160	112.454	16.25	0.2129	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			997.81160	985.454	16.25	0.7871	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			874.70000	863.900		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			884.70000	873.900		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			864.70000	853.900		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			777.18770	769.706	14.67	0.5001	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			616.84340	613.162	14.68	0.4977	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			783.54340	776.062	14.68	0.5023	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			624.14970	620.472	14.65	0.5022	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			770.84970	763.372	14.65	0.4978	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			620.48770	616.806	14.67	0.4999	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			1.26170		1.26330			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.27720		1.27750			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29230		1.29280			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37440		1.37570			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			367.00000	383.000		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			467.00000	483.000		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	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			567.00000	583.000		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			425.00000	428.000		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			525.00000	528.000		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			325.00000	328.000		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			772.00000	777.000		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			872.00000	877.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			672.00000	677.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			557.00000	544.000		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			457.00000	444.000		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			657.00000	644.000		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			1.35760		1.35640			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36220		1.36090			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36720		1.36580			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			1.21330		1.20700			0.0000	36,399.00	30	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.22070		1.21430			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.22880		1.22220			0.0000	0.00	0	0
Total QUANTO € / \$ Future												36,399.00	30	15
Total QUANTO € / \$												36,399.00	30	15
RAIN	On	19/03/2018	Foreign Exchange Future			22,429.25000		22,466.22000			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			9.36060		9.39450			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.49620		9.53210			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.63260		9.66930			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
SGD / R	On	14/06/2019	Foreign Exchange Future			10.43320		10.48680			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			72.53750	66.516	15.29	0.1929	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			638.03750	665.916	15.29	0.8071	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			70.99290	65.056	15.31	0.1893	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			646.49290	674.456	15.31	0.8107	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			74.11430	68.005	15.26	0.1965	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			629.61430	657.405	15.26	0.8035	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			170.35560	163.771	15.01	0.2877	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			738.25560	767.571	15.01	0.7123	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			168.24720	161.740	15.04	0.2847	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			746.14720	775.541	15.04	0.7153	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			172.48900	165.827	14.99	0.2907	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			730.38900	759.627	14.99	0.7093	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			330.70000	367.400		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			340.70000	377.400		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			320.70000	357.400		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			946.65380	914.406	13.71	0.6353	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			449.85380	471.206	13.71	0.3647	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			941.40070	909.278	13.72	0.6330	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			454.60070	476.078	13.72	0.3670	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			936.16460	904.176	13.73	0.6307	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			459.36460	480.976	13.73	0.3693	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			3.23760		3.23780			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.19160		3.19180			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.14760		3.14640			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.11870		3.14970			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			8.68020	9.153	14.00	0.0977	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			290.88020	291.553	14.00	0.9023	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			7.91950	8.428	14.05	0.0909	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			300.11950	300.828	14.05	0.9091	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			9.50580	9.937	13.95	0.1049	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			281.70580	282.337	13.95	0.8951	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			13.16420	13.533	14.91	0.0942	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			481.36420	481.933	14.91	0.9058	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	18/06/2018	Foreign Exchange Option	3.67	Call			12.52550	12.918	14.96	0.0903	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			490.72550	491.318	14.96	0.9097	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			13.83490	14.177	14.87	0.0981	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			472.03490	472.577	14.87	0.9019	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			213.60000	212.400		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			223.60000	222.400		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			203.60000	202.400		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			103.13220	92.342	15.43	0.2823	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			483.43220	503.642	15.43	0.7177	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			101.14950	90.518	15.46	0.2776	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			491.44950	511.818	15.46	0.7224	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			105.15610	94.206	15.40	0.2870	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			475.45610	495.506	15.40	0.7130	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			1.19920		1.20260			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.17970		1.18280			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.16120		1.16460			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												720 379 405.10	57,703	1,997,574
Total Options												9 078 283.20	63,000	4,562,041
Grand Total:												729,457,688.30	120,703	6,559,615