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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/01/2018 Foreign Exchange Future			12.26750		12.31610			0.0000	8,587,250.00	700	0
\$ / R On 17/01/2018 Foreign Exchange Future			12.26940		12.31610			0.0000	0.00	0	0
\$ / R On 18/01/2018 Foreign Exchange Future			12.26940		12.31610			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.26950		12.31810			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.28120		12.33020			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.29290		12.34190			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.29480		12.34390			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.29680		12.34580			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.30460		12.35360			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.30850		12.35750			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.31040		12.35950			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.31630		12.36530			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.31820		12.36730			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.32210		12.37120			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			12.32410		12.37310			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.34580		12.39490			0.0000	0.00	0	3,201
\$ / R On 01/03/2018 Foreign Exchange Future			12.34760		12.39670			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.34930		12.39850			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.37220		12.42150			0.0000	0.00	0	5,607
\$ / R On 19/03/2018 Foreign Exchange Future			12.37930		12.42860			0.0000	2,935,020,616.30	237,091	922,401
\$ / R On 29/03/2018 Foreign Exchange Future			12.39710		12.44650			0.0000	0.00	0	1,199

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/04/2018	Foreign Exchange Future			12.44330		12.49290			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.44500		12.49470			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.45380		12.50350			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.46970		12.51950			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.47320		12.52310			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.47850		12.52840			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.48020		12.53020			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.50840		12.55860			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.54010		12.59060			0.0000	6,846,894.60	546	174,760
\$ / R	On	29/06/2018	Foreign Exchange Future			12.55940		12.61010			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.56470		12.61540			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.57180		12.62250			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.59630		12.64720			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.60310		12.65410			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.60480		12.65580			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.61500		12.66610			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.62690		12.67800			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.63700		12.68830			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.66760		12.71910			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.69650		12.74830			0.0000	0.00	0	5,282
\$ / R	On	28/09/2018	Foreign Exchange Future			12.71520		12.76710			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.76060		12.81300			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.76720		12.81970			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.77040		12.82300			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.77860		12.83140			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.79170		12.84470			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.81960		12.87310			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.83760		12.89150			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.84250		12.89650			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			12.87030		12.92480			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.94450		13.00020			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.00130		13.05770			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.15270		13.21100			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.46590		13.52800			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.82840		13.89700			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.92340		13.99340			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.02250		14.09390			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,950,454,760.90</b>	<b>238,337</b>	<b>1,362,869</b>
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			1,213.91340	1,262.500	18.56	1.0000	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			0.01340	0.000	18.56	0.0000	0.00	0	0
\$ / R	On	17/01/2018	Foreign Exchange Option	12.22	Put			23.94790	27.747	18.97	0.3404	0.00	0	40,000
\$ / R	On	17/01/2018	Foreign Exchange Option	12.22	Call			120.04790	77.147	18.97	0.6596	0.00	0	0
\$ / R	On	17/01/2018	Foreign Exchange Option	12.20	Call			135.91100	91.708	19.36	0.7139	0.00	0	0
\$ / R	On	17/01/2018	Foreign Exchange Option	12.20	Put			19.81100	22.308	19.36	0.2861	0.00	0	5,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,623.91470	1,670.611	46.54	0.9999	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	18/01/2018	Foreign Exchange Option	13.94	Call			0.01470	0.011	46.54	0.0001	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.01480	0.011	45.59	0.0001	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,583.91480	1,630.611	45.59	0.9999	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,431.92990	1,480.513	34.49	0.9999	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			0.02990	0.013	34.49	0.0001	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,570.00540	1,618.935	25.37	0.9990	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.20540	0.135	25.37	0.0010	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,908.25600	1,957.195	22.48	0.9994	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.15600	0.096	22.48	0.0006	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			153.07880	179.784	14.42	0.5681	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			134.97880	112.684	14.42	0.4319	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			182.67860	211.903	14.61	0.6199	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			114.57860	94.804	14.61	0.3801	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			27.42910	21.183	16.09	0.1107	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			485.52910	528.283	16.09	0.8893	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			962.35290	1,010.328	18.61	0.9807	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			4.25290	3.228	18.61	0.0193	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			193.42720	163.246	14.18	0.5541	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			101.52720	120.346	14.18	0.4459	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			6.06040	4.608	18.07	0.0271	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			864.16040	911.708	18.07	0.9729	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			154.43240	128.863	14.27	0.4754	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			132.53240	155.963	14.27	0.5246	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,658.46460	1,707.341	21.57	0.9984	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.36460	0.241	21.57	0.0016	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			3.00850	2.282	19.14	0.0138	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,061.10850	1,109.382	19.14	0.9862	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,558.61840	1,607.452	21.21	0.9977	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.51840	0.352	21.21	0.0023	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			4.72590	3.588	18.45	0.0214	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			932.82590	980.688	18.45	0.9786	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			5.07210	3.852	18.34	0.0229	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			913.17210	960.952	18.34	0.9771	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			6.99680	5.326	17.86	0.0311	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			825.09680	872.426	17.86	0.9689	0.00	0	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,446.26480	3,495.393	37.22	0.9992	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.16480	0.193	37.22	0.0008	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,536.28040	3,585.417	38.34	0.9992	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.18040	0.217	38.34	0.0008	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,176.22350	3,225.332	33.87	0.9994	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.12350	0.132	33.87	0.0006	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			70.51660	57.408	15.26	0.2492	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			296.61660	332.608	15.26	0.7508	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,876.18620	2,925.280	30.15	0.9996	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.08620	0.080	30.15	0.0004	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			12.71340	9.833	17.22	0.0533	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	01/02/2018	Foreign Exchange Option	13.04	Put			708.81340	755.033	17.22	0.9467	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			814.65430	861.773	17.74	0.9634	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			8.55430	6.573	17.74	0.0366	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			202.30500	232.289	14.73	0.6267	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			118.10500	99.089	14.73	0.3733	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,448.31820	1,496.895	19.63	0.9921	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			1.91820	1.495	19.63	0.0079	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			12.30740	9.726	17.26	0.0469	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			858.70740	905.126	17.26	0.9531	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			819.58760	865.200	17.02	0.9387	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			17.08760	13.700	17.02	0.0613	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			2.08670	1.704	19.63	0.0086	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,504.58670	1,553.204	19.63	0.9914	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,692.75320	2,741.700	25.50	0.9991	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.25320	0.200	25.50	0.0009	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			207.42970	235.878	14.38	0.5793	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			156.92970	136.278	14.38	0.4207	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,537.25670	1,585.823	18.92	0.9900	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			2.55670	2.123	18.92	0.0100	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			3.65630	3.024	18.28	0.0142	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,388.35630	1,436.724	18.28	0.9858	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,834.12970	1,883.004	20.02	0.9944	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			1.42970	1.204	20.02	0.0056	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,810.76740	1,859.491	19.75	0.9929	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			1.96740	1.592	19.75	0.0071	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,829.01980	1,877.625	19.76	0.9925	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			2.11980	1.724	19.76	0.0075	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,790.97680	1,839.065	18.81	0.9827	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			5.87680	4.865	18.81	0.0173	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,419.09050	1,465.924	18.08	0.9611	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			13.99050	11.724	18.08	0.0389	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			299.54600	329.023	14.36	0.5899	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			194.44600	174.823	14.36	0.4101	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,131.48620	1,176.695	17.44	0.9256	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			28.18620	24.295	17.44	0.0744	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			34.45710	29.821	17.16	0.0896	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,037.75710	1,082.221	17.16	0.9104	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,037.75050	1,082.169	17.18	0.9072	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			36.25050	31.469	17.18	0.0928	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,917.87500	1,965.707	18.29	0.9761	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			9.37500	7.907	18.29	0.0239	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.12870	0.117	24.53	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,071.52870	5,120.817	24.53	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.12590	0.115	24.53	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,081.52590	5,130.815	24.53	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.13150	0.120	24.53	0.0004	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	11.50	Put			0.00000	24.331	12.95	0.0796	1,582,507.75	65,040	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			0.00000	371.434	13.48	0.6142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			0.00000	192.134	13.48	0.3858	6,248,194.43	32,520	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			650.54070	687.658	15.65	0.7474	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			129.14070	116.958	15.65	0.2526	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			3,962.69720	4,011.887	24.53	0.9968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			496.73250	530.174	15.02	0.6721	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			175.33250	159.474	15.02	0.3279	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			189.24510	172.333	14.86	0.3494	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			460.64510	493.033	14.86	0.6506	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			0.00000	903.631	12.95	0.9204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			68.82080	61.672	16.75	0.1448	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			373.61620	344.630	13.59	0.5853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			195.01620	215.330	13.59	0.4147	0.00	0	46,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,000.62050	2,048.780	18.32	0.9764	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			9.22050	8.080	18.32	0.0236	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			1.29720	1.187	24.53	0.0032	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			42.38710	37.676	17.57	0.0928	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			87.17810	78.440	16.35	0.1791	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			858.57810	899.140	16.35	0.8209	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			52.78300	47.088	17.21	0.1136	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,144.18300	1,187.788	17.21	0.8864	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			990.22080	1,032.372	16.75	0.8552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			145.63980	162.214	13.34	0.3455	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			85.81010	77.189	16.38	0.1766	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			867.21010	907.889	16.38	0.8234	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,394.37510	1,439.920	17.69	0.9255	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			32.97510	29.220	17.69	0.0745	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,273.78710	1,318.376	17.57	0.9072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			963.54360	1,005.401	16.67	0.8489	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,118.57340	2,166.977	18.43	0.9812	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			7.17340	6.277	18.43	0.0188	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,612.31540	1,659.145	17.92	0.9503	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			20.91540	18.445	17.92	0.0497	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			444.23980	411.514	13.34	0.6545	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,329.17110	1,374.225	17.63	0.9161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,708.49300	1,755.746	18.02	0.9586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			17.09300	15.046	18.02	0.0414	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,177.72230	2,226.229	18.49	0.9833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			6.32230	5.529	18.49	0.0167	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			72.14360	64.701	16.67	0.1511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			39.25560	34.859	17.61	0.0868	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,834.50790	1,882.214	18.15	0.9674	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			13.10790	11.514	18.15	0.0326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			29.90180	26.467	17.74	0.0683	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,441.30180	1,487.167	17.74	0.9317	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			37.77110	33.524	17.63	0.0839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,545.45720	1,591.944	17.85	0.9437	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			27.09720	23.959	17.79	0.0626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,488.49720	1,534.659	17.79	0.9374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			157.53380	143.056	15.24	0.2996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			548.93380	583.756	15.24	0.7004	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,310.65560	1,355.559	17.61	0.9132	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,526.43330	1,572.815	17.83	0.9417	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			22.65990	19.999	17.88	0.0534	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,574.05990	1,620.699	17.88	0.9466	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,660.31330	1,707.363	17.97	0.9546	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			18.91330	16.663	17.97	0.0454	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			24.05720	21.244	17.85	0.0563	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			6.73480	5.892	18.46	0.0177	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			13.94010	12.250	18.12	0.0345	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,805.34010	1,852.950	18.12	0.9655	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			4.22690	3.691	18.68	0.0115	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,365.62690	2,414.391	18.68	0.9885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			25.03330	22.115	17.83	0.0583	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,256.73910	2,305.366	18.57	0.9857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,143.95630	3,192.997	21.99	0.9935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			2.55630	2.297	21.99	0.0065	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			15.75790	13.861	18.06	0.0385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,747.15790	1,794.561	18.06	0.9615	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,148.13480	2,196.592	18.46	0.9823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			2.47550	2.235	22.57	0.0062	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,020.24390	2,068.448	18.34	0.9772	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			8.84390	7.748	18.34	0.0228	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			7.96650	6.975	18.38	0.0207	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,069.36650	2,117.675	18.38	0.9793	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			5.33910	4.666	18.57	0.0143	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			7.48100	6.548	18.41	0.0195	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			14.52270	12.766	18.10	0.0358	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,785.92270	1,833.466	18.10	0.9642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,347.73860	1,392.938	17.64	0.9189	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			36.33860	32.238	17.64	0.0811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,263.87550	3,312.935	22.57	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			4.60210	4.020	18.64	0.0125	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			7.80140	6.830	18.39	0.0203	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,079.20140	2,127.530	18.39	0.9797	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,474.74340	2,523.618	18.79	0.9907	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			3.34340	2.918	18.79	0.0093	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,098.88100	2,147.248	18.41	0.9805	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,641.09160	1,688.055	17.95	0.9530	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			316.45650	290.913	13.83	0.5223	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			247.85650	271.613	13.83	0.4777	0.00	0	20,880

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	14.95	Put			2,524.65710	2,573.549	19.03	0.9910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			3.25710	2.849	19.03	0.0090	8,548.20	3,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,326.00210	2,374.720	18.64	0.9875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			642.52750	679.480	15.62	0.7440	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,366.35730	1,411.698	17.66	0.9216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			34.95730	30.998	17.66	0.0784	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			84.46540	75.958	16.40	0.1741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			875.86540	916.658	16.40	0.8259	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			19.69160	17.355	17.95	0.0470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			371.98780	401.389	14.45	0.5898	1,204,168.20	3,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			46.64960	41.529	17.42	0.1014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,218.04960	1,262.229	17.42	0.8986	7,573,374.60	6,000	197,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,574.57660	2,623.485	19.27	0.9913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			3.17660	2.786	19.27	0.0087	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			131.12750	118.780	15.62	0.2560	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			8.66120	7.587	18.35	0.0223	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,435.04070	2,483.878	18.75	0.9900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			3.64070	3.178	18.75	0.0100	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,834.23570	2,883.216	20.51	0.9925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			2.83570	2.516	20.51	0.0075	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			230.58780	210.689	14.45	0.4102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			21.77120	19.207	17.90	0.0515	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,125.84610	1,169.297	17.15	0.8831	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			54.44610	48.597	17.15	0.1169	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,733.43340	3,782.563	24.53	0.9951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			2.03340	1.863	24.53	0.0049	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,030.06120	2,078.287	18.35	0.9777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			268.82940	293.817	13.91	0.5002	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			63.63220	56.947	16.89	0.1349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,035.03220	1,077.647	16.89	0.8651	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			26.04640	23.019	17.81	0.0604	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,507.44640	1,553.719	17.81	0.9396	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,593.17120	1,639.907	17.90	0.9485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,766.52810	1,814.003	18.08	0.9629	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			530.48850	493.899	13.06	0.7274	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			101.88850	114.599	13.06	0.2726	0.00	0	248,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,573.71890	3,622.818	24.05	0.9944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			2.31890	2.118	24.05	0.0056	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			297.42940	273.117	13.91	0.4998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			2.60980	2.339	21.66	0.0067	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			80.55670	72.384	16.48	0.1669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			901.95670	943.084	16.48	0.8331	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			107.10310	96.715	16.00	0.2147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			748.50310	787.415	16.00	0.7853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			15.12810	13.303	18.08	0.0371	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			327.64120	355.289	14.23	0.5541	0.00	0	25,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,323.83970	3,372.908	22.86	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			2.43970	2.208	22.86	0.0060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,484.72560	2,533.604	18.84	0.9908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			3.32560	2.904	18.84	0.0092	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,074.00980	3,123.039	21.66	0.9933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			3.01770	2.659	19.79	0.0081	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			65.65670	58.790	16.83	0.1388	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,017.05670	1,059.490	16.83	0.8612	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			945.85030	987.507	16.62	0.8445	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			74.45030	66.807	16.62	0.1555	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			256.24120	234.589	14.23	0.4459	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,061.53150	5,110.820	24.53	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			119.66170	108.270	15.81	0.2363	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			691.06170	728.970	15.81	0.7637	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,034.04270	3,083.064	21.47	0.9932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			2.64270	2.364	21.47	0.0068	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,684.41770	2,733.360	19.79	0.9919	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,164.97090	2,211.964	18.33	0.9755	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			11.47090	9.064	18.33	0.0245	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,843.61560	1,888.709	18.45	0.9192	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			46.51560	42.009	18.45	0.0808	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,526.90520	2,573.865	19.67	0.9617	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			21.60520	18.865	19.67	0.0383	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,321.20890	3,369.918	19.77	0.9885	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			5.90890	4.918	19.77	0.0115	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,387.54930	1,429.635	17.45	0.8543	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			91.04930	83.435	17.45	0.1457	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,165.01460	3,213.369	19.53	0.9840	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			8.51460	7.169	19.53	0.0160	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,743.60850	2,791.024	19.57	0.9696	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			17.10850	14.824	19.57	0.0304	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			530.22250	560.581	14.71	0.5875	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			309.72250	290.281	14.71	0.4125	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			97.32900	89.834	17.47	0.1495	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,437.82900	1,480.134	17.47	0.8505	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,121.47180	3,169.619	19.22	0.9803	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			10.97180	9.319	19.22	0.0197	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,934.13370	1,979.442	18.48	0.9087	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			57.23370	52.642	18.48	0.0913	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			317.86760	298.433	14.69	0.4146	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			539.46760	569.933	14.69	0.5854	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,241.25710	3,289.998	19.08	0.9820	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			9.65710	8.498	19.08	0.0180	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,025.69180	2,071.208	18.58	0.9144	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			54.09180	49.708	18.58	0.0856	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,837.09420	1,881.898	18.22	0.8955	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	15/05/2018	Foreign Exchange Option	14.30	Call		67.29420	62.098	18.22	0.1045	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,377.48430	1,418.978	17.16	0.8131	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		136.08430	127.378	17.16	0.1869	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,344.27380	3,393.496	19.12	0.9772	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		12.87380	11.896	19.12	0.0228	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,897.06410	2,945.037	19.23	0.9588	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		25.66410	23.437	19.23	0.0412	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,805.46060	3,855.556	20.51	0.9741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		16.06060	15.656	20.51	0.0259	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,573.37160	2,620.296	19.22	0.9244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		53.97160	50.396	19.22	0.0756	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		185.03810	175.183	16.64	0.2338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,234.43810	1,275.083	16.64	0.7662	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		306.04160	290.337	15.28	0.3619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		765.44160	800.237	15.28	0.6381	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		497.21020	472.148	13.98	0.5321	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		406.61020	432.048	13.98	0.4679	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,611.56200	1,561.913	12.59	0.9504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		20.96200	21.813	12.59	0.0496	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		319.62500	303.250	15.16	0.3753	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		729.02500	763.149	15.16	0.6247	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		770.60400	735.709	12.95	0.7146	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		180.00400	195.609	12.95	0.2854	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		330.96310	314.033	15.07	0.3863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		700.36310	733.933	15.07	0.6137	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		2,601.82800	2,648.911	19.26	0.9263	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		52.42800	49.011	19.26	0.0737	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		397.89640	377.789	14.56	0.4487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		557.29640	587.689	14.56	0.5513	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,946.43950	2,995.076	19.65	0.9455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		37.03950	35.176	19.65	0.0545	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		176.07800	166.683	16.78	0.2236	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,285.47800	1,326.583	16.78	0.7764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		246.80960	233.864	15.87	0.3011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put		956.20960	993.764	15.87	0.6989	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		2,288.05990	2,334.468	18.75	0.9049	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		68.65990	64.568	18.75	0.0951	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		1,147.42100	1,103.745	12.09	0.8740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		56.82100	63.645	12.09	0.1260	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		543.95630	516.992	13.77	0.5677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		353.35630	376.892	13.77	0.4323	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		3,943.01990	3,993.112	20.51	0.9777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		13.61990	13.212	20.51	0.0223	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put		2,193.89890	2,239.968	18.57	0.8974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call		74.49890	70.068	18.57	0.1026	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call		264.38630	250.692	15.69	0.3196	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	13.22	Put			893.78630	930.592	15.69	0.6804	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,975.38590	3,024.125	19.68	0.9468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			35.98590	34.225	19.68	0.0532	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			275.94740	261.751	15.57	0.3315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			855.34740	891.651	15.57	0.6685	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,589.14080	3,639.373	20.36	0.9684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			19.74080	19.473	20.36	0.0316	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			211.61300	200.412	16.28	0.2634	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,101.01300	1,140.312	16.28	0.7366	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,913.52890	3,963.603	20.51	0.9770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			14.12890	13.703	20.51	0.0230	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			136.45400	128.541	17.35	0.1777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,545.85400	1,588.441	17.35	0.8223	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,879.02220	2,927.403	19.57	0.9422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			39.62220	37.503	19.57	0.0578	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			215.23190	203.849	16.23	0.2673	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,084.63190	1,123.749	16.23	0.7327	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,834.97420	3,884.999	20.51	0.9749	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			15.57420	15.099	20.51	0.0251	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			125.00650	117.718	17.52	0.1643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,634.40650	1,677.618	17.52	0.8357	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,793.98590	4,844.372	20.51	0.9916	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			4.58590	4.472	20.51	0.0084	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,416.88190	4,467.178	20.51	0.9869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			7.48190	7.278	20.51	0.0131	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,694.62290	4,744.990	20.51	0.9906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			5.22290	5.090	20.51	0.0094	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			158.34450	149.497	17.05	0.2028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,397.74450	1,439.397	17.05	0.7972	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			168.99550	159.965	16.89	0.2155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,328.39550	1,369.865	16.89	0.7845	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,625.11780	4,675.470	20.51	0.9897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			5.71780	5.570	20.51	0.0103	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			157.07160	148.166	17.07	0.2013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,406.47160	1,448.066	17.07	0.7987	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			615.89800	586.191	13.49	0.6188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			285.29800	306.091	13.49	0.3812	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			149.04730	140.454	17.18	0.1921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,458.44730	1,500.354	17.18	0.8079	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			621.33770	591.431	13.47	0.6225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			280.73770	301.331	13.47	0.3775	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			160.93190	152.194	17.02	0.2060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,380.33190	1,422.094	17.02	0.7940	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,337.68020	4,387.950	20.51	0.9857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			8.28020	8.050	20.51	0.0143	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			109.75410	103.313	17.78	0.1462	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	14.25	Put			1,769.15410	1,813.213	17.78	0.8538	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			208.06550	197.043	16.32	0.2595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,117.46550	1,156.943	16.32	0.7405	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			162.24430	153.561	17.00	0.2076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,371.64430	1,413.461	17.00	0.7924	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,071.00570	4,121.166	20.51	0.9807	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			11.60570	11.266	20.51	0.0193	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			695.73460	663.229	13.20	0.6706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			225.13460	243.129	13.20	0.3294	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,227.44710	3,276.945	19.96	0.9571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			28.04710	27.045	19.96	0.0429	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,025.90150	2,071.278	18.26	0.8823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			86.50150	81.378	18.26	0.1177	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			47.13920	44.262	19.38	0.0672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,706.53920	2,754.162	19.38	0.9328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			594.55030	565.635	13.57	0.6041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			303.95030	325.535	13.57	0.3959	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,754.31680	2,802.164	19.43	0.9355	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			44.91680	42.264	19.43	0.0645	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,468.35790	2,515.337	19.07	0.9175	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			58.95790	55.437	19.07	0.0825	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			268.94290	255.106	15.65	0.3243	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			878.34290	915.006	15.65	0.6757	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,677.92580	2,725.407	19.34	0.9311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			48.52580	45.507	19.34	0.0689	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			2.96710	2.901	20.51	0.0057	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,122.36710	5,172.801	20.51	0.9943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			3.04730	2.979	20.51	0.0058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,102.44730	5,152.879	20.51	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,959.45050	8,009.951	20.51	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.05050	0.051	20.51	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			3.00700	2.939	20.51	0.0057	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,112.40700	5,162.840	20.51	0.9943	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,369.29540	1,411.053	16.94	0.7801	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			179.39540	170.453	16.94	0.2199	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,519.17500	3,569.055	20.65	0.9577	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			29.27500	28.456	20.65	0.0423	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,051.87410	3,100.755	19.93	0.9413	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			41.97410	40.155	19.93	0.0587	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,522.77740	1,565.081	17.20	0.8049	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			158.17740	149.781	17.20	0.1951	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			770.13960	736.857	13.12	0.6909	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			217.63960	235.057	13.12	0.3091	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,307.52200	1,348.653	16.73	0.7619	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			200.02200	190.453	16.73	0.2381	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,198.52010	1,238.652	16.44	0.7397	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			221.02010	210.452	16.44	0.2603	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,364.01070	1,405.240	16.78	0.7593	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			211.21070	201.540	16.78	0.2407	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,334.88990	3,384.106	20.31	0.9375	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			48.98990	47.206	20.31	0.0625	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,697.84160	1,740.897	17.40	0.8118	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			161.94160	153.997	17.40	0.1882	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,121.81240	3,170.627	19.93	0.9291	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			55.91240	53.727	19.93	0.0709	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			133.15450	126.651	17.82	0.1581	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,929.05450	1,973.551	17.82	0.8419	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,785.76230	1,829.438	17.57	0.8230	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			151.56230	144.238	17.57	0.1770	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,362.23140	1,403.315	16.72	0.7490	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			228.33140	218.315	16.72	0.2510	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,698.27020	3,748.061	21.01	0.9447	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			44.37020	43.061	21.01	0.0553	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,211.94220	3,260.997	20.11	0.9282	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			58.04220	55.997	20.11	0.0718	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,411.90950	1,452.784	16.81	0.7520	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,554.85780	3,602.461	20.61	0.9378	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			52.85780	49.361	20.61	0.0622	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			343.86480	365.762	13.60	0.3846	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			701.86480	672.661	13.60	0.6154	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			229.90950	219.684	16.81	0.2480	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,071.55350	2,116.335	17.95	0.8426	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			139.85350	133.335	17.95	0.1574	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,357.96050	1,398.545	16.58	0.7222	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			277.06050	266.145	16.58	0.2778	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,908.35690	3,956.324	21.09	0.9372	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			57.45690	53.924	21.09	0.0628	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,404.43560	3,452.939	20.33	0.9187	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			73.53560	70.539	20.33	0.0813	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,793.16780	1,744.248	12.76	0.9232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			44.86780	47.748	12.76	0.0768	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			701.97440	676.010	13.94	0.5769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			453.67440	479.510	13.94	0.4231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,473.11430	3,522.128	20.31	0.9134	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			81.41430	78.629	20.31	0.0866	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			555.53440	534.657	14.61	0.4837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			657.23440	688.157	14.61	0.5163	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,376.64350	3,425.488	20.12	0.9097	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			84.94350	81.988	20.12	0.0903	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			516.49140	497.021	14.82	0.4566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			728.19140	760.521	14.82	0.5434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,523.37430	2,569.533	18.48	0.8620	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			131.67430	126.033	18.48	0.1380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			315.61310	304.091	16.34	0.3019	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,297.31310	1,337.591	16.34	0.6981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			652.11340	627.800	14.15	0.5465	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			513.81340	541.300	14.15	0.4535	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,309.25560	3,357.972	19.99	0.9069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			87.55560	84.472	19.99	0.0931	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,415.20420	3,464.118	20.20	0.9112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			83.50420	80.618	20.20	0.0888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			634.86810	611.134	14.22	0.5357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			536.56810	564.634	14.22	0.4643	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,233.24210	1,272.841	16.18	0.6848	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			331.54210	319.341	16.18	0.3152	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,618.23070	3,667.478	20.59	0.9187	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			76.53070	73.978	20.59	0.0813	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,320.42700	4,368.576	20.98	0.9476	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			48.72700	45.076	20.98	0.0524	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			397.93090	382.923	15.60	0.3686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,009.63090	1,046.423	15.60	0.6314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			156.80460	150.080	18.07	0.1619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,258.50460	2,303.580	18.07	0.8381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,151.44930	1,112.750	12.66	0.7882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			153.14930	166.250	12.66	0.2118	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			427.17160	411.032	15.39	0.3912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			928.87160	964.532	15.39	0.6088	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			155.84650	149.165	18.08	0.1610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,267.54650	2,312.665	18.08	0.8390	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			154.89780	148.256	18.09	0.1601	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,276.59780	2,321.756	18.09	0.8399	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,352.98640	1,393.474	16.44	0.7010	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			320.08640	308.674	16.44	0.2990	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,098.19920	4,145.458	20.95	0.9336	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			65.29920	60.658	20.95	0.0664	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,569.34690	3,618.450	20.48	0.9111	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			86.44690	83.650	20.48	0.0889	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,921.33840	1,964.595	17.37	0.7752	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			244.33840	235.195	17.37	0.2248	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,421.72820	2,467.266	18.11	0.8289	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			181.42820	174.467	18.11	0.1711	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,347.90960	1,388.013	16.28	0.6786	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			370.90960	358.413	16.28	0.3214	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,271.75410	4,320.120	20.82	0.9279	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			74.75410	70.520	20.82	0.0721	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,749.52850	3,798.386	20.58	0.9032	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			102.52850	98.786	20.58	0.0968	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			219.09260	235.352	12.94	0.2507	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,150.49260	1,113.952	12.94	0.7493	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			366.07270	353.862	16.36	0.3153	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,394.67270	1,435.262	16.36	0.6847	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,068.48570	4,116.374	20.79	0.9160	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			89.88570	84.974	20.79	0.0840	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,234.80140	2,279.730	17.77	0.8018	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			219.50140	211.430	17.77	0.1982	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,343.85330	1,383.981	16.16	0.6602	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			416.95330	403.582	16.16	0.3398	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,514.68540	4,563.884	20.66	0.9280	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			77.78540	73.484	20.66	0.0720	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,942.65110	3,990.161	20.66	0.8989	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			115.75110	109.761	20.66	0.1011	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,969.08390	3,018.508	18.83	0.8492	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			170.58390	166.108	18.83	0.1508	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,226.94550	1,265.990	15.86	0.6301	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			468.44550	453.590	15.86	0.3699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			228.60010	220.927	17.90	0.1962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,412.10010	2,458.427	17.90	0.8038	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			685.42160	663.734	14.70	0.5020	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			748.92160	781.234	14.70	0.4980	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			227.47740	219.843	17.92	0.1954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,420.97740	2,467.343	17.92	0.8046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			229.72950	222.018	17.89	0.1971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,403.22950	2,449.518	17.89	0.8029	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,432.53480	4,482.785	20.58	0.9195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			89.03480	85.285	20.58	0.0805	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,338.97790	1,379.224	16.04	0.6429	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			463.77790	449.524	16.04	0.3571	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,735.34980	4,786.434	20.46	0.9277	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			80.14980	76.734	20.46	0.0723	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,125.18280	4,174.803	20.46	0.8980	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			119.98280	115.103	20.46	0.1020	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,401.46590	2,447.434	17.81	0.7707	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			301.66590	291.934	17.81	0.2293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			537.32790	522.475	16.44	0.3640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,529.62790	1,571.175	16.44	0.6360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			318.25060	308.627	18.10	0.2292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,580.55060	2,627.327	18.10	0.7708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			317.00720	307.423	18.12	0.2284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,589.30720	2,636.123	18.12	0.7716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			319.49610	309.842	18.09	0.2301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,571.79610	2,618.542	18.09	0.7699	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			611.82590	596.694	16.87	0.3675	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,760.82590	1,803.994	16.87	0.6325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			609.64420	594.566	16.89	0.3663	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	14.37	Put			1,768.64420	1,811.866	16.89	0.6337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			607.47280	592.448	16.90	0.3652	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,776.47280	1,819.748	16.90	0.6348	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			599.18050	586.468	18.29	0.3063	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,871.18050	2,920.568	18.29	0.6937	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,662.71870	6,718.531	20.92	0.8897	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			190.71870	184.430	20.92	0.1103	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			597.64420	584.963	18.30	0.3055	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,879.64420	2,929.063	18.30	0.6945	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			596.11380	583.470	18.32	0.3048	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,888.11380	2,937.570	18.32	0.6952	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,009.68060	988.141	17.51	0.4197	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,272.68060	2,319.741	17.51	0.5803	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,007.30020	985.807	17.52	0.4188	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,280.30020	2,327.407	17.52	0.5812	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,004.92790	983.489	17.53	0.4180	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,287.92790	2,335.089	17.53	0.5820	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,415.07220	2,463.371	17.71	0.5832	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,038.47220	1,016.771	17.71	0.4168	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,126.77820	1,103.543	17.66	0.4335	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,372.87820	2,421.043	17.66	0.5665	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,124.32220	1,101.150	17.67	0.4327	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,380.42220	2,428.650	17.67	0.5673	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,121.88280	1,098.756	17.68	0.4319	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,387.98280	2,436.256	17.68	0.5681	0.00	0	0
<b>Total \$ / R Option</b>												<b>16,616,793.18</b>	<b>109,560</b>	<b>3,445,466</b>
<b>Total \$ / R</b>												<b>2,967,071,554.08</b>	<b>347,897</b>	<b>4,808,335</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.37930		12.42860			0.0000	61,896.50	5	585
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.54010		12.59060			0.0000	0.00	0	47
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.69650		12.74830			0.0000	0.00	0	8
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.84250		12.89650			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.15270		13.21100			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>61,896.50</b>	<b>5</b>	<b>640</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			3,777.11130	3,352.447	17.63	0.0839	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			132,917.11130	137,422.447	17.63	0.9161	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			3,704.84560	3,287.557	17.64	0.0825	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			133,844.84560	138,357.557	17.64	0.9175	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			3,850.67630	3,418.605	17.62	0.0853	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			131,990.67630	136,488.605	17.62	0.9147	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			14,514.34280	13,675.824	17.23	0.1876	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			148,454.34280	152,665.824	17.23	0.8124	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			14,386.66990	13,555.129	17.24	0.1862	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			149,326.66990	153,545.129	17.24	0.8138	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			14,643.23540	13,797.901	17.21	0.1891	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			147,583.23540	151,787.901	17.21	0.8109	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			26,676.48600	25,620.124	16.86	0.2594	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			152,846.48600	156,970.124	16.86	0.7406	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			26,519.87220	25,452.002	16.88	0.2580	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			153,689.87220	157,802.002	16.88	0.7420	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			26,833.91660	25,789.466	16.85	0.2609	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			152,003.91660	156,139.466	16.85	0.7391	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			252,801.29430	257,481.900	18.07	0.8147	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			21,660.90710	20,934.278	18.05	0.1869	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			251,010.90710	255,684.278	18.05	0.8131	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			21,555.78790	20,832.787	18.06	0.1861	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			251,905.78790	256,582.787	18.06	0.8139	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			21,451.29430	20,731.900	18.07	0.1853	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			60,964.41690	59,456.619	16.89	0.3663	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			176,864.41690	181,186.619	16.89	0.6337	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			60,747.28480	59,244.845	16.90	0.3652	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			177,647.28480	181,974.845	16.90	0.6348	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			61,182.58980	59,669.408	16.87	0.3675	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			176,082.58980	180,399.408	16.87	0.6325	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>61,896.50</b>	<b>5</b>	<b>640</b>
£ / R	On	31/01/2018	Foreign Exchange Future			16.91600	17.03710			0.0000	0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			17.00750	17.12910			0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			17.04870	17.17070			0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			17.06060	17.18260			0.0000	9,639,239.00	565	187,416	
£ / R	On	18/06/2018	Foreign Exchange Future			17.34320	17.46810			0.0000	0.00	0	7,457	
£ / R	On	17/09/2018	Foreign Exchange Future			17.62440	17.75200			0.0000	0.00	0	4,164	
£ / R	On	14/12/2018	Foreign Exchange Future			17.89380	18.02440			0.0000	0.00	0	886	
£ / R	On	14/06/2019	Foreign Exchange Future			18.47410	18.61170			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>9,639,239.00</b>	<b>565</b>	<b>199,988</b>
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put		1,877.14540	1,996.248	22.89	0.9913	0.00	0	0	
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call		4.24540	2.248	22.89	0.0087	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		21.13800	15.552	19.22	0.0354	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,122.03800	2,238.052	19.22	0.9646	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		1,929.11910	2,040.019	18.53	0.9287	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		49.81910	38.719	18.53	0.0713	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		421.96690	359.624	15.43	0.4544	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		459.36690	519.024	15.43	0.5456	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		417.74300	355.850	15.44	0.4509	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		465.14300	525.250	15.44	0.5491	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		426.22390	363.431	15.41	0.4580	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		453.62390	512.831	15.41	0.5420	0.00	0	0	



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			528.72680	452.919	15.07	0.5352	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			346.12680	392.319	15.07	0.4648	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,973.11830	3,090.902	19.74	0.9772	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			15.71830	11.502	19.74	0.0228	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,877.34770	1,986.478	18.32	0.9174	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			59.94770	47.078	18.32	0.0826	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			537.78570	482.885	16.00	0.4000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			969.68570	1,039.685	16.00	0.6000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			534.43160	479.805	16.01	0.3980	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			976.33160	1,046.605	16.01	0.6020	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			541.15930	485.988	15.98	0.4020	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			963.05930	1,032.788	15.98	0.5980	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			688.82700	622.518	15.52	0.4843	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			720.72700	779.318	15.52	0.5157	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,042.75990	3,153.557	18.79	0.8985	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			110.85990	96.757	18.79	0.1015	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			702.19410	647.249	15.92	0.4179	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,210.19410	1,282.849	15.92	0.5821	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			708.97900	653.613	15.90	0.4211	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,196.97900	1,269.213	15.90	0.5789	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			705.57590	650.423	15.91	0.4195	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,203.57590	1,276.024	15.91	0.5805	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,015.41910	951.063	15.49	0.4955	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,111.01910	1,177.263	15.49	0.5045	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,011.36390	947.212	15.50	0.4941	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,116.96390	1,183.412	15.50	0.5059	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,019.48240	954.922	15.48	0.4970	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,105.08240	1,171.122	15.48	0.5030	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,325.24330	1,256.840	15.25	0.5164	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,353.54330	1,422.740	15.25	0.4836	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,333.45310	1,264.720	15.24	0.5187	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,341.75310	1,410.620	15.24	0.4813	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,329.33780	1,260.774	15.25	0.5176	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,347.63780	1,416.674	15.25	0.4824	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>9,639,239.00</b>	<b>565</b>	<b>203,488</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11204		0.11266		0.0000		0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11414		0.11476		0.0000		0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11626		0.11690		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12587		0.12664		0.0000		0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			94.64840	80.831	17.87	0.1854	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			828.74840	876.931	17.87	0.8146	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			11.73630	11.476	19.30	0.0336	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,745.83630	1,807.576	19.30	0.9664	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			429.56240	388.972	15.07	0.6281	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			163.66240	185.072	15.07	0.3719	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			133.84560	120.080	19.47	0.1662	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,657.54560	1,706.380	19.47	0.8338	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			64.14120	55.862	21.54	0.0815	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,587.84120	2,642.162	21.54	0.9185	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			318.81060	291.482	17.68	0.3518	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			842.51060	877.782	17.68	0.6482	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			2,309.60000	2,373.700		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			309.60000	373.700		1.0000	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			1,309.60000	1,373.700		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,033.33470	983.400	19.50	0.4905	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,369.43470	1,396.200	19.50	0.5095	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			755.15140	716.175	20.77	0.3789	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,091.25140	2,128.975	20.77	0.6211	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,427.35220	1,370.146	18.09	0.6293	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			763.45220	782.946	18.09	0.3707	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
€ / R	On	30/01/2018	Foreign Exchange Future			15.00770		15.13090			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			15.02290		15.14610			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			15.07260		15.19610			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.11320		15.23690			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.15860		15.28260			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.17070		15.29480			0.0000	124,945,885.20	8,236	96,982
€ / R	On	29/03/2018	Foreign Exchange Future			15.20370		15.32820			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.46360		15.59090			0.0000	0.00	0	8,715
€ / R	On	17/09/2018	Foreign Exchange Future			15.76110		15.89090			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			16.04910		16.18250			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.65650		16.79900			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>124,945,885.20</b>	<b>8,236</b>	<b>265,797</b>
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			878.31420	998.573	17.45	0.9683	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			9.21420	6.273	17.45	0.0317	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2.28840	2.991	16.44	0.0165	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			1,148.38840	1,025.891	16.44	0.9835	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			677.21250	789.478	15.86	0.9398	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			23.31250	12.378	15.86	0.0602	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,358.13000	1,479.950	20.63	0.9868	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call		4.23000	2.850	20.63	0.0132	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put		915.14250	1,026.566	16.41	0.9096	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call		41.24250	29.166	16.41	0.0904	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put		1,209.40830	1,319.255	15.57	0.9350	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call		36.30830	22.455	15.57	0.0650	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put		1,757.70010	1,875.526	17.67	0.9453	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call		30.30010	24.126	17.67	0.0547	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		23.97960	27.256	13.53	0.0711	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		1,318.77960	1,197.956	13.53	0.9289	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		1,740.96940	1,857.747	17.52	0.9383	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		35.76940	28.447	17.52	0.0617	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		471.69670	396.546	13.39	0.5684	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		226.89670	275.846	13.39	0.4316	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		444.17880	372.029	13.48	0.5445	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		249.37880	301.329	13.48	0.4555	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		2,298.04070	2,174.038	16.22	0.9904	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		3.24070	3.338	16.22	0.0096	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		594.15020	507.149	13.04	0.6644	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		149.35020	186.449	13.04	0.3356	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,276.44940	1,385.594	16.51	0.8849	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		71.24940	56.294	16.51	0.1151	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		83.17030	65.862	16.31	0.1322	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,178.37030	1,285.162	16.31	0.8678	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		587.55780	501.136	13.05	0.6597	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		152.75780	190.436	13.05	0.3403	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		581.01430	495.175	13.07	0.6549	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		156.21430	194.475	13.07	0.3451	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		1,920.79050	2,037.218	17.67	0.9383	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		38.99050	30.918	17.67	0.0617	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		494.89330	558.116	13.50	0.4933	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		581.32040	517.751	13.52	0.5038	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		500.42040	564.151	13.52	0.4962	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		489.39690	552.111	13.48	0.4904	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,612.01640	1,493.398	11.01	0.9222	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		31.11640	39.798	11.01	0.0778	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,605.10110	2,477.639	14.06	0.9745	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		14.20110	14.039	14.06	0.0255	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		585.79330	521.716	13.50	0.5067	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		57.31560	74.914	11.44	0.1271	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		401.76550	356.299	14.42	0.3751	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		810.86550	892.699	14.42	0.6249	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,045.58280	6,171.423	20.79	0.9924	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		6.48280	5.023	20.79	0.0076	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		590.29690	525.711	13.48	0.5096	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		30.03920	35.401	10.94	0.0709	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		289.71200	255.425	15.21	0.2835	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	16.44	Put			1,138.81200	1,231.825	15.21	0.7165	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,074.20820	3,193.852	18.03	0.9368	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			55.10820	47.452	18.03	0.0632	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,398.21560	1,288.514	11.44	0.8729	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			24.93370	25.091	11.36	0.0512	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			707.84580	633.157	13.10	0.5818	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			366.94580	419.557	13.10	0.4182	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,977.75740	5,101.347	20.79	0.9796	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			18.65740	14.947	20.79	0.0204	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,650.93920	1,529.001	10.94	0.9291	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,865.83370	1,738.691	11.36	0.9488	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			664.48680	608.306	13.94	0.4701	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			773.58680	847.206	13.94	0.5299	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,778.94790	5,903.345	20.43	0.9650	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			359.97960	328.700	15.61	0.2810	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,570.99060	1,669.346	15.59	0.7176	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			682.74250	751.866	13.71	0.4977	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,778.41860	3,899.910	18.95	0.9059	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			109.31860	101.010	18.95	0.0941	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,738.55120	1,622.430	11.83	0.8622	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			97.65120	111.330	11.83	0.1378	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			39.84790	34.445	20.43	0.0350	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			723.64250	662.966	13.71	0.5023	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,579.07960	1,677.600	15.61	0.7190	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			358.08050	326.969	15.62	0.2797	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,587.18050	1,685.869	15.62	0.7203	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			361.89060	330.446	15.59	0.2824	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			394.92630	366.121	16.05	0.2646	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,092.42630	2,197.021	16.05	0.7354	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			393.24480	364.567	16.06	0.2636	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,100.74480	2,205.467	16.06	0.7364	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			391.56670	363.015	16.07	0.2626	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,109.06670	2,213.915	16.07	0.7374	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,113.74610	1,054.767	14.67	0.5042	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,194.74610	1,278.267	14.67	0.4958	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,121.16620	1,061.792	14.65	0.5068	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,182.16620	1,265.292	14.65	0.4932	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,117.44910	1,058.273	14.66	0.5055	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,188.44910	1,271.773	14.66	0.4945	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>895,249</b>
<b>Total € / R</b>												<b>124,945,885.20</b>	<b>8,236</b>	<b>1,161,046</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.80010		9.86460			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.82610		9.89060			0.0000	0.00	0	18,200
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.95410		10.02040			0.0000	0.00	0	5,124

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	17/09/2018	Foreign Exchange Future			10.08090		10.14850			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.19990		10.27010			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.45220		10.52540			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>34,582</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			708.73750	767.706	14.99	0.9204	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			23.33750	17.806	14.99	0.0796	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			167.48200	143.088	13.21	0.3910	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			266.88200	306.988	13.21	0.6090	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			163.90560	139.944	13.24	0.3843	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			273.30560	313.844	13.24	0.6157	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			160.39610	136.862	13.28	0.3777	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			279.79610	320.762	13.28	0.6223	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			666.68630	717.139	14.22	0.7069	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			181.71850	165.475	14.17	0.2996	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			651.31850	701.375	14.17	0.7004	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			179.38720	163.342	14.19	0.2963	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			658.98720	709.242	14.19	0.7037	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			177.08630	161.239	14.22	0.2931	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,140.32020	1,195.717	15.03	0.7695	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			167.27860	155.076	15.04	0.2286	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,148.77860	1,204.176	15.04	0.7714	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			170.37800	158.170	15.01	0.2325	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,131.87800	1,187.271	15.01	0.7675	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			168.82020	156.617	15.03	0.2305	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			197.28730	183.367	15.14	0.2295	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,397.18730	1,453.467	15.14	0.7705	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			195.70450	181.894	15.16	0.2280	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,405.60450	1,461.994	15.16	0.7720	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			194.13840	180.433	15.17	0.2264	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,414.03840	1,470.533	15.17	0.7736	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			468.54760	443.927	13.47	0.4053	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			943.14760	991.727	13.47	0.5947	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			465.59480	441.177	13.49	0.4033	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			950.19480	998.976	13.49	0.5967	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			462.66190	438.450	13.50	0.4012	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			957.26190	1,006.250	13.50	0.5988	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>34,582</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.97310		10.00400			0.0000	4,986,550.00	500	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.11190		10.14370			0.0000	0.00	0	100
<b>Total CAD/ R Future</b>												<b>4,986,550.00</b>	<b>500</b>	<b>850</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			201.01230	185.491	14.00	0.4449	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			267.01230	282.391	14.00	0.5551	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			197.10320	181.784	14.03	0.4382	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			273.10320	288.684	14.03	0.5618	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			204.98590	189.263	13.97	0.4515	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			260.98590	276.163	13.97	0.5485	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			162.08360	153.679	15.37	0.2642	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			838.38360	861.779	15.37	0.7358	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			160.15920	151.836	15.39	0.2615	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			846.45920	869.936	15.39	0.7385	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			164.03180	155.543	15.35	0.2669	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			830.33180	853.643	15.35	0.7331	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>4,986,550.00</b>	<b>500</b>	<b>850</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.87360		12.97720			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.13660		13.24330			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.40170		13.51170			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.46370		14.58880			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			39.42560	31.961	16.21	0.0835	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,212.22560	1,308.361	16.21	0.9165	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			38.72920	31.519	16.24	0.0824	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,221.52920	1,317.919	16.24	0.9176	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			40.13460	32.537	16.19	0.0849	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,202.93460	1,298.937	16.19	0.9151	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			133.57450	114.747	15.52	0.1702	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,420.27450	1,508.147	15.52	0.8298	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			132.42520	113.488	15.52	0.1686	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,429.12520	1,516.888	15.52	0.8314	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			131.28510	112.240	15.53	0.1671	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,437.98510	1,525.640	15.53	0.8329	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			1,528.30000	1,638.300		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			1,538.30000	1,648.300		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			1,518.30000	1,628.300		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,090.94130	1,162.449	14.75	0.5082	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			946.73100	892.814	14.72	0.4947	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,077.93100	1,149.114	14.72	0.5053	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			943.22830	889.470	14.74	0.4933	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,084.42830	1,155.770	14.74	0.5067	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			939.74130	886.149	14.75	0.4918	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
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.91450		1.92410			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.93000		1.93950			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94540		1.95460			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.98760		1.99770			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			416.04030	371.552	14.07	0.4562	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			475.04030	526.552	14.07	0.5438	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			376.05290	334.953	14.24	0.4222	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			535.05290	589.953	14.24	0.5778	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			459.56320	411.567	13.91	0.4915	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			418.56320	466.567	13.91	0.5085	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			428.38440	400.589	15.07	0.3378	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,233.38440	1,300.589	15.07	0.6622	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			402.96840	376.797	15.19	0.3212	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,307.96840	1,376.797	15.19	0.6788	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			455.41250	425.915	14.94	0.3551	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,160.41250	1,225.915	14.94	0.6449	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,754.00000	1,846.000		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			1,854.00000	1,946.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,954.00000	2,046.000		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			1,426.21330	1,379.771	14.30	0.5428	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,249.21330	1,303.771	14.30	0.4572	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,384.83350	1,339.544	14.37	0.5312	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,307.83350	1,363.544	14.37	0.4688	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,468.84230	1,421.235	14.23	0.5545	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,191.84230	1,245.236	14.23	0.4455	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Future			2.04780		2.06440			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.08890		2.10570			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.12970		2.14720			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.34350		2.36500			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			165.17290	132.329	16.94	0.1770	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,421.17290	1,554.329	16.94	0.8230	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			198.24730	160.234	16.64	0.2087	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,254.24730	1,382.234	16.64	0.7913	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			180.95760	145.617	16.79	0.1922	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,336.95760	1,467.617	16.79	0.8078	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			422.96650	377.382	16.42	0.2871	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,665.96650	1,788.382	16.42	0.7129	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			468.02160	418.621	16.17	0.3135	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,511.02160	1,629.621	16.17	0.6865	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			444.87950	397.428	16.29	0.3001	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,587.87950	1,708.428	16.29	0.6999	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			2,028.00000	2,203.000		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			2,128.00000	2,303.000		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			2,228.00000	2,403.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			659.59040	727.954	14.14	0.2751	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,748.35970	2,604.040	14.22	0.7149	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			698.35970	769.041	14.22	0.2851	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,872.07690	2,723.112	14.06	0.7349	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			622.07690	688.112	14.06	0.2651	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,809.59040	2,662.955	14.14	0.7249	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.58450		1.59090			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.60830		1.61500			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63090		1.63760			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.75740		1.76550			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			55.66220	48.758	16.98	0.0963	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,546.66220	1,603.758	16.98	0.9037	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			48.85640	42.663	17.15	0.0854	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,639.85640	1,697.663	17.15	0.9146	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			63.44220	55.746	16.80	0.1086	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,454.44220	1,510.746	16.80	0.8914	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			210.53260	197.668	16.43	0.2136	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,660.53260	1,714.668	16.43	0.7864	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			195.57580	183.552	16.56	0.2004	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,745.57580	1,800.552	16.56	0.7996	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			226.65850	212.899	16.31	0.2276	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,576.65850	1,629.899	16.31	0.7724	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,224.00000	2,291.000		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
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			2,024.00000	2,091.000		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			2,124.00000	2,191.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,324.78270	1,371.489	15.68	0.4782	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,358.30130	1,322.101	15.50	0.5457	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,203.30130	1,248.101	15.50	0.4543	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,318.40140	1,283.162	15.59	0.5337	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,263.40140	1,309.162	15.59	0.4663	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,279.78270	1,245.489	15.68	0.5218	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/03/2018	Foreign Exchange Future			0.11840		0.11950			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11760		0.11860			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11790		0.11870			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11530		0.11180			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	19/03/2018	Foreign Exchange Future			1.57640		1.57880			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.60240		1.60490			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.62810		1.63060			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70630		1.70970			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.98310		9.06090			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.09430		9.17300			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.20530		9.28530			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.88750		9.98150			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			88.68460	70.791	15.43	0.2221	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			477.78460	537.691	15.43	0.7779	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			86.69240	69.083	15.46	0.2176	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			485.79240	545.983	15.46	0.7824	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			90.72210	72.470	15.39	0.2266	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			469.82210	529.370	15.39	0.7734	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			139.27480	122.169	15.90	0.2345	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			816.27480	877.869	15.90	0.7655	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			142.91370	125.409	15.85	0.2399	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			799.91370	861.109	15.85	0.7601	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			141.08200	123.779	15.87	0.2372	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			808.08200	869.479	15.87	0.7628	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			644.70000	724.700		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			654.70000	734.700		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			634.70000	714.700		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			694.48240	649.934	14.22	0.5259	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			632.98240	682.434	14.22	0.4741	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			690.27280	646.028	14.24	0.5236	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			638.77280	688.528	14.24	0.4764	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			698.72160	653.860	14.21	0.5282	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			627.22160	676.360	14.21	0.4718	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Future			1.26400		1.26840			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.27280		1.28500			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28070		1.30020			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37080		1.38170			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			316.00000	360.000		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			416.00000	460.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			516.00000	560.000		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			350.00000	472.000		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			450.00000	572.000		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			250.00000	372.000		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			698.00000	893.000		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			798.00000	993.000		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			598.00000	793.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			617.00000	508.000		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			517.00000	408.000		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	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			717.00000	608.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.37820		1.38250			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.38300		1.38740			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.38810		1.39250			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.22550		1.23060			0.0000	0.00	0	9,944
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.23310		1.23830			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24140		1.24650			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>9,944</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>9,944</b>
RAIN	On	19/03/2018	Foreign Exchange Future			22,558.12000		22,706.77000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Future			9.35780		9.41240			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.49810		9.55320			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.63640		9.69290			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.39520		10.46510			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			57.55440	48.394	14.95	0.1632	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			605.15440	650.594	14.95	0.8368	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			56.13520	47.179	14.98	0.1597	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			613.73520	659.379	14.98	0.8403	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			59.00660	49.638	14.92	0.1668	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			596.60660	641.838	14.92	0.8332	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			158.63880	145.165	14.67	0.2744	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			705.43880	747.065	14.67	0.7256	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			156.56120	143.247	14.69	0.2714	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			713.36120	755.147	14.69	0.7286	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			160.74700	147.109	14.64	0.2775	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			697.54700	739.009	14.64	0.7225	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

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	17/09/2018	Foreign Exchange Option	10.00	Put			307.10000	363.600		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			317.10000	373.600		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			297.10000	353.600		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			897.29650	856.926	13.15	0.6304	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			422.19650	451.726	13.15	0.3696	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			892.06350	851.871	13.16	0.6279	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			426.96350	456.671	13.16	0.3721	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			886.85870	846.845	13.18	0.6254	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			431.75870	461.645	13.18	0.3746	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/03/2018	Foreign Exchange Future			3.20400		3.21210			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.15730		3.16190			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.10980		3.11320			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.08350		3.09290			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>433</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			4.75060	4.154	13.97	0.0543	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			312.65060	320.154	13.97	0.9457	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			4.43070	3.884	14.11	0.0508	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			322.33070	329.884	14.11	0.9492	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			5.09750	4.447	13.84	0.0581	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			302.99750	310.447	13.84	0.9419	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			8.20600	8.378	14.69	0.0661	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			506.30600	511.078	14.69	0.9339	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			7.74060	7.909	14.72	0.0628	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			515.84060	520.609	14.72	0.9372	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			8.69830	8.874	14.67	0.0695	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			496.79830	501.574	14.67	0.9305	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			246.80000	250.200		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			256.80000	260.200		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			236.80000	240.200		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			79.49140	78.990	15.29	0.2564	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			516.59140	525.490	15.29	0.7436	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			77.85600	77.371	15.32	0.2520	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			524.95600	533.871	15.32	0.7480	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			81.16280	80.643	15.26	0.2609	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			508.26280	517.143	15.26	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
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>433</b>
ZMW / R On 19/03/2018			Foreign Exchange Future	1.23500	1.23700		0.0000		0.00	0	0
ZMW / R On 18/06/2018			Foreign Exchange Future	1.21450	1.21650		0.0000		0.00	0	0
ZMW / R On 17/09/2018			Foreign Exchange Future	1.19560	1.19770		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
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>3 090 088 331.60</b>	<b>247,643</b>	<b>1,878,140</b>
<b>Total Options</b>									<b>16 616 793.18</b>	<b>109,560</b>	<b>4,344,215</b>
<b>Grand Total:</b>									<b>3,106,705,124.78</b>	<b>357,203</b>	<b>6,222,355</b>