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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/01/2018	Foreign Exchange Future	12.21000	12.20230			0.0000	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Future	12.21370	12.20310			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future	12.22520	12.21430			0.0000	0.00	0	144,845
\$ / R	On	01/02/2018	Foreign Exchange Future	12.22700	12.21620			0.0000	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Future	12.22890	12.21800			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future	12.23630	12.22540			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future	12.24000	12.22910			0.0000	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Future	12.24190	12.23100			0.0000	0.00	0	1,346
\$ / R	On	12/02/2018	Foreign Exchange Future	12.24750	12.23650			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future	12.24930	12.23840			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future	12.25300	12.24210			0.0000	0.00	0	12
\$ / R	On	16/02/2018	Foreign Exchange Future	12.25490	12.24390			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future	12.27690	12.26600			0.0000	0.00	0	3,201
\$ / R	On	01/03/2018	Foreign Exchange Future	12.27870	12.26780			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future	12.28050	12.26960			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future	12.30400	12.29340			0.0000	0.00	0	5,607
\$ / R	On	19/03/2018	Foreign Exchange Future	12.31120	12.30070			0.0000	473,550,308.00	38,465	901,773
\$ / R	On	29/03/2018	Foreign Exchange Future	12.32910	12.31850			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future	12.37530	12.36400			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future	12.37710	12.36580			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future	12.38590	12.37460			0.0000	0.00	0	112

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/05/2018	Foreign Exchange Future			12.40170		12.39040			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.40520		12.39390			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.41050		12.39910			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.41220		12.40090			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.44040		12.42900			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.47210		12.46060			0.0000	31,180,250.00	2,500	178,317
\$ / R	On	29/06/2018	Foreign Exchange Future			12.49140		12.47990			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.49670		12.48510			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.50370		12.49220			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.52830		12.51670			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.53530		12.52370			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.53700		12.52540			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.54710		12.53550			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.55890		12.54720			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.56910		12.55730			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.59940		12.58760			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.62810		12.61620			0.0000	164,165.30	13	5,255
\$ / R	On	28/09/2018	Foreign Exchange Future			12.64670		12.63470			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.69220		12.67990			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.69880		12.68650			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.70210		12.68970			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.71040		12.69790			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.72360		12.71090			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.75160		12.73870			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.76980		12.75670			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.77470		12.76160			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			12.80280		12.78930			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.87720		12.86380			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.93450		12.92150			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.08730		13.07550			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.40330		13.39400			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.76450		13.75120			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.85910		13.84420			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.95780		13.94130			0.0000	0.00	0	0
Total \$ / R Future												504,894,723.30	40,978	1,345,532
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,547.70010	1,540.000	9.03	1.0000	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			0.00010	0.000	9.03	0.0000	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,696.94070	1,686.328	28.84	0.9997	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.04070	0.028	28.84	0.0003	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1.69070	1.391	19.22	0.0098	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			1,057.39070	1,046.191	19.22	0.9902	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			84.17930	83.062	14.06	0.3858	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			189.87930	177.862	14.06	0.6142	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,087.22820	1,076.073	19.47	0.9911	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1.52820	1.273	19.47	0.0089	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	12.18	Call			0.00000	147.127	13.96	0.5632	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Put			0.00000	101.927	13.96	0.4368	101,926.90	1,000	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,685.85180	1,674.954	22.96	0.9989	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.15180	0.154	22.96	0.0011	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Put			0.00000	120.161	13.88	0.4882	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Call			0.00000	125.361	13.88	0.5118	250,721.60	2,000	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			217.38130	204.833	14.19	0.6604	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			71.68130	70.033	14.19	0.3396	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			2.47860	1.958	18.32	0.0139	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			948.17860	936.758	18.32	0.9861	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			253.98890	240.940	14.35	0.7135	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			58.28890	56.139	14.35	0.2865	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			9.81550	7.826	15.63	0.0540	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			595.51550	582.626	15.63	0.9460	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			2,035.74310	2,024.844	24.59	0.9997	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.04310	0.044	24.59	0.0003	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			110.30220	110.391	13.83	0.4728	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			146.00220	135.191	13.83	0.5272	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			2.15210	1.723	18.65	0.0122	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			987.85210	976.524	18.65	0.9878	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1.80990	1.477	19.06	0.0104	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			1,037.50990	1,026.277	19.06	0.9896	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,785.80470	1,774.906	23.43	0.9992	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.10470	0.106	23.43	0.0008	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1.10220	0.959	20.29	0.0066	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,186.80220	1,175.759	20.29	0.9934	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,573.80000	3,563.300	43.65	0.9989	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.00000	0.301	43.65	0.0011	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,663.80000	3,653.354	45.14	0.9988	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.00000	0.354	45.14	0.0012	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,303.80000	3,293.172	39.19	0.9993	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.00000	0.172	39.19	0.0007	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			32.77850	31.125	15.10	0.1694	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			386.57850	374.125	15.10	0.8306	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			3,003.80000	2,993.079	34.23	0.9996	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.00000	0.079	34.23	0.0004	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			4.64850	3.983	17.45	0.0263	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			828.44850	816.983	17.45	0.9737	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			936.89920	925.687	18.21	0.9821	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			3.09920	2.687	18.21	0.0179	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			276.12120	264.433	14.72	0.7093	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			64.12120	63.333	14.72	0.2907	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			5.33130	5.334	17.82	0.0290	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			979.93130	969.034	17.82	0.9710	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,575.31180	1,564.401	20.33	0.9959	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.71180	0.701	20.33	0.0041	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			938.88160	928.349	17.63	0.9586	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			7.98160	8.349	17.63	0.0414	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.88210	0.926	20.46	0.0051	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,631.78210	1,620.926	20.46	0.9949	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,821.01410	2,810.113	26.84	0.9994	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.11410	0.113	26.84	0.0006	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			277.82450	272.089	14.87	0.6423	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			98.82450	103.989	14.87	0.3577	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,664.85660	1,654.007	20.04	0.9926	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			1.35660	1.507	20.04	0.0074	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			1.91150	2.128	19.33	0.0105	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,515.41150	1,504.628	19.33	0.9895	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,962.39830	1,951.596	21.26	0.9957	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.79830	0.896	21.26	0.0043	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,938.87990	1,928.132	20.75	0.9948	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.97990	1.132	20.75	0.0052	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,957.12610	1,946.289	20.64	0.9946	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			1.02610	1.189	20.64	0.0054	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			375.31640	372.469	14.97	0.6325	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			141.31640	149.369	14.97	0.3675	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,917.29010	1,906.803	19.44	0.9864	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			3.29010	3.703	19.44	0.0136	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,542.19700	1,532.168	18.67	0.9687	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			8.19700	9.068	18.67	0.0313	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,250.38150	1,240.841	18.05	0.9379	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			18.18150	19.541	18.05	0.0621	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			22.46020	24.139	17.78	0.0754	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,154.66020	1,145.439	17.78	0.9246	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,154.44080	1,145.187	17.80	0.9214	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			24.04080	25.687	17.80	0.0786	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,042.81480	2,032.490	18.81	0.9799	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			6.21480	6.490	18.81	0.0201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.08890	0.092	25.11	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,199.38890	5,188.892	25.11	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.08700	0.090	25.11	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,209.38700	5,198.890	25.11	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.09090	0.094	25.11	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			27.64440	27.881	12.98	0.0914	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			322.56770	329.048	13.73	0.5761	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			221.86770	217.848	13.73	0.4239	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			749.21270	740.805	16.14	0.7726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			99.91270	102.005	16.14	0.2274	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,090.24030	4,079.769	25.11	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			586.14280	578.506	15.48	0.7024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			136.84280	139.706	15.48	0.2976	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			147.95860	151.059	15.31	0.3177	0.00	0	11,000

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	12.70	Put			547.25860	539.859	15.31	0.6823	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			828.34440	839.081	12.98	0.9086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			52.34710	53.574	17.28	0.1290	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			298.32920	304.304	13.84	0.5467	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			247.62920	243.104	13.84	0.4533	0.00	0	46,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,125.39880	2,115.101	18.65	0.9808	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			6.09880	6.301	18.65	0.0192	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.94030	0.969	25.11	0.0027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			30.61470	31.402	17.96	0.0802	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			66.59240	68.090	16.85	0.1599	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			965.89240	956.890	16.85	0.8401	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			40.01080	40.993	17.77	0.1011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,259.31080	1,249.793	17.77	0.8989	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,101.64710	1,092.374	17.28	0.8710	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			188.39220	185.069	13.57	0.3824	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			65.52740	67.004	16.88	0.1576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			974.82740	965.804	16.88	0.8424	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,512.77420	1,502.905	18.08	0.9363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			23.47420	24.106	18.08	0.0637	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,389.91470	1,380.201	17.96	0.9198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,074.21670	1,064.992	17.20	0.8653	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,243.97580	2,233.637	18.76	0.9850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			4.67580	4.837	18.76	0.0150	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,733.80400	1,723.726	18.28	0.9583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			14.50400	14.926	18.28	0.0417	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			359.09220	366.269	13.57	0.6176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,446.39970	1,436.611	18.01	0.9278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,831.01660	1,820.869	18.38	0.9655	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			11.71660	12.069	18.38	0.0345	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,303.39080	2,293.035	18.81	0.9867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			4.09080	4.235	18.81	0.0133	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			54.91670	56.192	17.20	0.1347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			28.22750	28.964	17.99	0.0747	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,958.14830	1,947.926	18.49	0.9732	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			8.84830	9.126	18.49	0.0268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			21.16690	21.746	18.12	0.0582	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,560.46690	1,550.546	18.12	0.9418	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			27.09970	27.812	18.01	0.0722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,666.11750	1,656.095	18.22	0.9525	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			19.07320	19.604	18.17	0.0531	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,608.37320	1,598.404	18.17	0.9469	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			122.70390	125.260	15.72	0.2712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			642.00390	634.060	15.72	0.7288	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,427.52750	1,417.764	17.99	0.9253	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,646.83990	1,636.835	18.20	0.9507	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			15.78630	16.240	18.25	0.0449	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	13.98	Put			1,695.08630	1,685.040	18.25	0.9551	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,782.33960	1,772.226	18.33	0.9621	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			13.03960	13.426	18.33	0.0379	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			16.81750	17.295	18.22	0.0475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			4.37380	4.527	18.78	0.0142	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			9.44360	9.738	18.47	0.0284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,928.74360	1,918.538	18.47	0.9716	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			2.86340	2.969	19.14	0.0095	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,492.16340	2,481.769	19.14	0.9905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			17.53990	18.035	18.20	0.0493	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,382.72040	2,372.344	18.88	0.9887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,271.48800	3,261.057	22.99	0.9937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			2.18800	2.257	22.99	0.0063	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			10.75100	11.079	18.41	0.0319	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,870.05100	1,859.879	18.41	0.9681	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,273.67380	2,263.327	18.78	0.9858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			2.13560	2.201	23.58	0.0060	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,145.13560	2,134.831	18.67	0.9816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			5.83560	6.031	18.67	0.0184	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			5.22460	5.402	18.71	0.0166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,194.52460	2,184.202	18.71	0.9834	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			3.42040	3.544	18.88	0.0113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			4.88830	5.056	18.74	0.0157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			9.86150	10.166	18.45	0.0296	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,909.16150	1,898.966	18.45	0.9704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,465.31380	1,455.501	18.03	0.9304	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			26.01380	26.702	18.03	0.0696	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,391.43560	3,381.001	23.58	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			2.92270	3.031	18.95	0.0098	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			5.11010	5.285	18.72	0.0163	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,204.41010	2,194.085	18.72	0.9837	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,602.01880	2,591.616	19.69	0.9911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			2.71880	2.816	19.69	0.0089	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,224.18830	2,213.856	18.74	0.9843	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,762.90770	1,752.808	18.31	0.9606	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			251.32960	256.397	14.16	0.4836	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			310.62960	305.197	14.16	0.5164	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,651.96010	2,641.555	19.93	0.9914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			2.66010	2.755	19.93	0.0086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,452.22270	2,441.831	18.95	0.9902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			740.85400	732.475	16.11	0.7694	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,484.26910	1,474.433	18.05	0.9328	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			24.96910	25.633	18.05	0.0672	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			64.47890	65.937	16.91	0.1554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			983.77890	974.737	16.91	0.8446	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			13.60770	14.008	18.31	0.0394	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			450.61720	443.898	14.87	0.6248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			34.54680	35.416	17.90	0.0890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,333.84680	1,324.216	17.90	0.9110	0.00	0	197,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,701.90530	2,691.497	20.18	0.9917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			2.60530	2.697	20.18	0.0083	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			101.55400	103.675	16.11	0.2306	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			5.70810	5.900	18.67	0.0180	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,562.06880	2,551.669	19.49	0.9909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2.76880	2.869	19.49	0.0091	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,961.67400	2,951.253	21.46	0.9928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			2.37400	2.453	21.46	0.0072	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			181.31720	185.098	14.87	0.3752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			15.13230	15.570	18.27	0.0433	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,240.58560	1,231.093	17.71	0.8959	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			41.28560	42.293	17.71	0.1041	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,860.78940	3,850.334	25.11	0.9959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			1.48940	1.534	25.11	0.0041	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,155.00810	2,144.700	18.67	0.9820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			335.56990	329.876	14.30	0.5384	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			48.34550	49.493	17.43	0.1201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,147.64550	1,138.293	17.43	0.8799	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			18.29140	18.804	18.18	0.0512	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,627.59140	1,617.604	18.18	0.9488	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,714.43230	1,704.370	18.27	0.9567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,889.59710	1,879.413	18.43	0.9693	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			435.13240	443.522	13.27	0.6938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			134.43240	132.322	13.27	0.3062	0.00	0	248,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,701.33800	3,690.897	25.11	0.9945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			2.03800	2.097	25.11	0.0055	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			236.26990	241.076	14.30	0.4616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			2.22310	2.294	22.64	0.0065	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			61.43940	62.840	17.00	0.1489	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,010.73940	1,001.640	17.00	0.8511	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			82.19520	83.977	16.48	0.1923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			851.49520	842.777	16.48	0.8077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			10.29710	10.613	18.43	0.0307	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			401.56040	395.246	14.64	0.5907	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,451.41270	3,440.977	23.88	0.9941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			2.11270	2.177	23.88	0.0059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,612.00670	2,601.604	19.74	0.9912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			2.70670	2.804	19.74	0.0088	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,201.52310	3,191.094	22.64	0.9935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			2.49730	2.583	20.72	0.0078	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			49.90540	51.085	17.37	0.1236	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,129.20540	1,119.885	17.37	0.8764	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,056.00190	1,046.813	17.14	0.8614	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	13.30	Call			56.70190	58.013	17.14	0.1386	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			202.26040	206.446	14.64	0.4093	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,189.39090	5,178.894	25.11	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			92.10200	94.060	16.28	0.2121	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			791.40200	782.860	16.28	0.7879	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,161.54480	3,151.117	22.45	0.9934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			2.24480	2.317	22.45	0.0066	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,811.79730	2,801.383	20.72	0.9922	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,287.88050	2,278.284	18.67	0.9794	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			6.38050	7.384	18.67	0.0206	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,961.51140	1,951.624	18.75	0.9273	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			35.51140	36.924	18.75	0.0727	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,648.86270	2,638.797	19.87	0.9668	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			14.66270	15.897	19.87	0.0332	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,448.05730	3,436.959	20.00	0.9902	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			3.85730	4.059	20.00	0.0098	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,866.95430	2,856.563	19.76	0.9736	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			11.55430	12.463	19.76	0.0264	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			0.00000	222.535	13.51	0.3578	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			0.00000	508.435	13.51	0.6422	203,374.16	400	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,497.85220	1,488.943	17.77	0.8665	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			72.45220	74.843	17.77	0.1335	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,290.99870	3,280.038	19.73	0.9864	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			5.59870	5.938	19.73	0.0136	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			612.05300	605.788	15.07	0.6117	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			262.45300	267.488	15.07	0.3883	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			78.89480	81.075	17.77	0.1377	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,548.49480	1,539.375	17.77	0.8623	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,247.12590	3,236.028	19.37	0.9831	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			7.52590	7.729	19.37	0.0169	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,051.62490	2,041.904	18.76	0.9166	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			45.52490	47.104	18.76	0.0834	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,144.01040	2,134.098	18.87	0.9217	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			43.11040	44.598	18.87	0.0783	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			270.61810	275.667	15.06	0.3908	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			621.51810	615.167	15.06	0.6092	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,367.48220	3,356.210	19.09	0.9852	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			6.58220	6.710	19.09	0.0148	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,953.31220	1,943.693	18.50	0.9041	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			54.21220	55.893	18.50	0.0959	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,018.92130	3,007.905	19.02	0.9660	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			17.92130	18.305	19.02	0.0340	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,485.41130	1,476.282	17.43	0.8256	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			114.41130	116.682	17.43	0.1744	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,468.82360	3,457.516	18.59	0.9835	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			7.82360	7.916	18.59	0.0165	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			289.26940	293.406	15.38	0.3670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			788.66940	781.306	15.38	0.6330	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,722.19420	2,711.724	19.41	0.9326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			42.79420	43.824	19.41	0.0674	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			348.61380	353.589	14.88	0.4273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			638.01380	631.489	14.88	0.5727	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,069.26160	3,058.930	19.77	0.9507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			29.86160	31.029	19.77	0.0493	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			152.61600	154.944	17.07	0.2109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,392.01600	1,382.844	17.07	0.7891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			214.45380	217.604	16.16	0.2849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,053.85380	1,045.504	16.16	0.7151	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,407.41210	2,396.903	18.98	0.9117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			58.01210	59.003	18.98	0.0883	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,036.95500	1,045.973	12.27	0.8579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			76.35500	73.873	12.27	0.1421	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			477.62790	484.140	14.06	0.5436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			417.02790	412.040	14.06	0.4564	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,069.37840	4,058.711	20.47	0.9811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			9.97840	10.811	20.47	0.0189	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,312.41020	2,301.977	18.81	0.9046	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			63.01020	64.077	18.81	0.0954	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			229.98410	233.330	15.98	0.3025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			989.38410	981.231	15.98	0.6975	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,098.38230	3,088.055	19.80	0.9520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			28.98230	30.155	19.80	0.0480	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			240.31930	243.795	15.87	0.3140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			949.71930	941.696	15.87	0.6860	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,714.95140	3,704.602	20.43	0.9721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			15.55140	16.702	20.43	0.0279	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			183.63460	186.382	16.57	0.2488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,203.03460	1,194.282	16.57	0.7512	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,039.76890	4,029.128	20.47	0.9804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			10.36890	11.228	20.47	0.0196	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			116.39620	118.238	17.59	0.1664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,655.79620	1,646.138	17.59	0.8336	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,001.42170	2,991.073	19.70	0.9476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			32.02170	33.173	19.70	0.0524	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			186.79840	189.587	16.53	0.2525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,186.19840	1,177.487	16.53	0.7475	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,960.88130	3,950.312	20.47	0.9786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			11.48130	12.412	20.47	0.0214	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			106.48460	108.189	17.76	0.1537	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,745.88460	1,736.089	17.76	0.8463	24,402,459.96	14,056	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,922.59710	4,911.429	20.47	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			3.19710	3.529	20.47	0.0069	24,804.62	7,028	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,544.73290	4,533.738	20.47	0.9891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			5.33290	5.838	20.47	0.0109	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,823.06270	4,811.934	20.47	0.9922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			3.66270	4.034	20.47	0.0078	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			135.62230	137.723	17.30	0.1903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,505.02230	1,495.623	17.30	0.8097	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			145.82590	148.065	17.16	0.2028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,435.22590	1,425.965	17.16	0.7972	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,753.42610	4,742.328	20.47	0.9915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			4.02610	4.428	20.47	0.0085	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			134.40070	136.488	17.31	0.1888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,513.80070	1,504.388	17.31	0.8112	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			542.51090	549.553	13.77	0.5942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			341.91090	337.453	13.77	0.4058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			127.31950	129.310	17.42	0.1801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,566.71950	1,557.210	17.42	0.8199	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			547.43570	554.515	13.75	0.5979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			336.83570	332.415	13.75	0.4021	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			138.09900	140.234	17.26	0.1934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,487.49900	1,478.134	17.26	0.8066	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,465.32920	4,454.379	20.47	0.9881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			5.92920	6.479	20.47	0.0119	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			93.31160	94.827	18.02	0.1366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,882.71160	1,872.727	18.02	0.8634	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			180.53200	183.239	16.62	0.2451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,219.93200	1,211.139	16.62	0.7549	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			139.35650	141.508	17.24	0.1949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,478.75650	1,469.408	17.24	0.8051	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,197.84020	4,187.070	20.47	0.9837	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			8.44020	9.170	20.47	0.0163	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			615.09360	622.672	13.47	0.6461	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			274.49360	270.572	13.47	0.3539	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,351.78470	3,341.477	20.06	0.9616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			22.38470	23.577	20.06	0.0384	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,142.70100	2,132.423	18.50	0.8903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			73.30100	74.523	18.50	0.1097	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			38.33250	39.420	19.52	0.0613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,827.73250	2,817.320	19.52	0.9387	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			523.20660	530.095	13.85	0.5796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			362.60660	357.995	13.85	0.4204	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,875.86260	2,865.471	19.57	0.9413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			36.46260	37.571	19.57	0.0587	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,588.63540	2,578.070	19.27	0.9239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			49.23540	50.170	19.27	0.0761	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			234.05880	237.458	15.94	0.3071	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			973.45880	965.358	15.94	0.6929	0.00	0	372

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,798.90120	2,788.473	19.49	0.9371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			39.50120	40.573	19.49	0.0629	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			2.02870	2.257	20.47	0.0046	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,251.42870	5,240.157	20.47	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			2.08600	2.319	20.47	0.0047	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,231.48600	5,220.219	20.47	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,089.42900	8,077.935	20.47	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.02900	0.035	20.47	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			2.05720	2.288	20.47	0.0046	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,241.45720	5,230.188	20.47	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,931.32660	3,920.785	20.47	0.9779	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			11.92660	12.885	20.47	0.0221	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,693.50000	2,683.010	19.38	0.9308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			44.10000	45.110	19.38	0.0692	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			160.42770	162.863	16.94	0.2206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,339.82770	1,330.763	16.94	0.7794	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			267.26250	271.069	15.59	0.3434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			856.66250	848.969	15.59	0.6566	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			436.21200	442.303	14.29	0.5085	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			475.61200	470.203	14.29	0.4915	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,483.80540	1,494.129	12.33	0.9484	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.20540	22.029	12.33	0.0516	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			279.25290	283.241	15.48	0.3563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			818.65290	811.141	15.48	0.6437	5,700,696.84	7,028	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			683.70350	691.747	13.22	0.6906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			223.10350	219.647	13.22	0.3094	0.00	0	20,000
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,174.55250	3,163.882	19.99	0.9470	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			34.45250	35.282	19.99	0.0530	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,475.93540	1,466.629	17.19	0.7927	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			155.83540	158.029	17.19	0.2073	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,643.50150	3,632.778	20.62	0.9628	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			23.40150	24.178	20.62	0.0372	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,631.71160	1,621.962	17.43	0.8163	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			136.81160	138.662	17.43	0.1837	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			686.70270	694.109	13.36	0.6682	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			264.50270	260.409	13.36	0.3318	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,413.29090	1,404.067	16.99	0.7745	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			175.49090	177.767	16.99	0.2255	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,301.95210	1,292.974	16.71	0.7532	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			194.15210	196.674	16.71	0.2468	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,469.34940	1,460.120	17.03	0.7716	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			186.04940	188.420	17.03	0.2284	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			116.17960	117.316	18.01	0.1489	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,042.47960	2,032.016	18.01	0.8511	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,459.71950	3,447.331	20.42	0.9424	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			43.41950	42.631	20.42	0.0576	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,807.77880	1,797.759	17.60	0.8222	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			141.47880	143.059	17.60	0.1778	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,245.67270	3,233.471	20.06	0.9344	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			49.37270	48.771	20.06	0.0656	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,897.09220	1,886.870	17.76	0.8329	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			132.49220	133.870	17.76	0.1671	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,335.25440	3,324.024	20.25	0.9333	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			50.75440	51.124	20.25	0.0667	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,467.03050	1,457.673	16.96	0.7612	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			202.53050	204.773	16.96	0.2388	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,822.88450	3,811.534	21.09	0.9493	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			38.38450	38.634	21.09	0.0507	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,516.30420	1,506.884	17.02	0.7641	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,679.34500	3,667.943	20.91	0.9406	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			46.54500	46.843	20.91	0.0594	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			403.03730	398.511	13.86	0.4058	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			630.23730	637.411	13.86	0.5942	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			203.50420	205.784	17.02	0.2359	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,185.77190	2,175.164	18.14	0.8511	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			123.07190	124.264	18.14	0.1489	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,527.85590	3,516.494	20.52	0.9230	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			65.45590	65.894	20.52	0.0770	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,460.90280	1,451.958	16.80	0.7342	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			248.50280	251.358	16.80	0.2658	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,031.20920	4,019.698	21.17	0.9417	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			48.80920	49.098	21.17	0.0583	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,667.55150	1,679.960	12.75	0.9168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			51.35150	51.860	12.75	0.0832	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			635.99490	643.618	14.18	0.5581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			519.79490	515.518	14.18	0.4419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,598.54120	3,584.991	20.45	0.9183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			74.74120	73.091	20.45	0.0817	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			502.15880	508.663	14.86	0.4666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			735.95880	730.563	14.86	0.5334	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,501.66000	3,488.189	20.26	0.9147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			77.86000	76.289	20.26	0.0853	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			466.61150	472.666	15.07	0.4401	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			810.41150	804.566	15.07	0.5599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,641.48090	2,629.675	18.64	0.8691	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			117.68090	117.775	18.64	0.1309	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			285.23260	288.142	16.56	0.2897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,399.03260	1,390.042	16.56	0.7103	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			590.17680	597.667	14.40	0.5282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			583.97680	579.567	14.40	0.4718	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,433.96670	3,420.556	20.14	0.9120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			80.16670	78.656	20.14	0.0880	0.00	0	5,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,540.38860	3,526.885	20.34	0.9162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			76.58860	74.985	20.34	0.0838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			574.45120	581.802	14.47	0.5176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			608.25120	603.702	14.47	0.4824	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,333.34380	1,324.650	16.41	0.6974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			299.54380	302.750	16.41	0.3026	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,744.22220	3,730.565	20.72	0.9233	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			70.42220	68.665	20.72	0.0767	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,444.83500	4,432.511	21.02	0.9518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			41.03500	40.611	21.02	0.0482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			359.26730	363.673	15.84	0.3545	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,103.06730	1,095.573	15.84	0.6455	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			139.62500	140.565	18.23	0.1538	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,373.42500	2,362.465	18.23	0.8462	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,053.21270	1,062.429	12.84	0.7712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			187.01270	184.328	12.84	0.2288	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			385.54950	390.485	15.63	0.3764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,019.34950	1,012.385	15.63	0.6236	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			138.77480	139.697	18.24	0.1530	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,382.57480	2,371.597	18.24	0.8470	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			137.92840	138.836	18.26	0.1521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,391.72840	2,380.736	18.26	0.8479	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,692.82450	3,681.322	20.62	0.9158	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			77.52450	78.022	20.62	0.0842	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,455.01490	1,446.321	16.66	0.7127	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			289.71490	293.022	16.66	0.2873	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,220.11250	4,208.435	20.99	0.9383	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			54.81250	55.135	20.99	0.0617	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,029.96150	2,019.923	17.52	0.7847	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			219.86150	222.123	17.52	0.2153	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,536.49360	2,525.671	18.26	0.8365	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			162.99360	164.471	18.26	0.1635	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,873.21510	3,861.381	20.75	0.9074	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			92.91510	93.481	20.75	0.0926	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,448.20880	1,439.790	16.50	0.6900	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			337.90880	341.890	16.50	0.3100	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,393.83340	4,381.804	20.81	0.9331	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			63.53340	63.904	20.81	0.0669	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			258.95440	256.909	13.11	0.2669	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,056.85440	1,067.309	13.11	0.7331	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			333.80460	337.680	16.57	0.3042	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,495.90460	1,487.280	16.57	0.6958	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,188.87330	4,176.823	20.77	0.9219	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			76.77330	77.223	20.77	0.0781	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,347.09640	2,336.386	17.91	0.8100	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			197.99640	199.986	17.91	0.1900	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,062.84000	4,050.573	20.71	0.9042	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			101.54000	102.173	20.71	0.0958	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,442.85330	1,434.655	16.37	0.6714	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			381.55330	386.255	16.37	0.3286	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,638.93040	4,626.441	20.71	0.9322	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			67.63040	68.041	20.71	0.0678	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,091.13140	3,079.318	19.03	0.8544	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			157.83140	159.118	19.03	0.1456	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,322.51620	1,315.002	16.06	0.6418	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			429.21620	434.802	16.06	0.3582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			628.67250	637.591	14.92	0.4877	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			827.07250	822.891	14.92	0.5123	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			0.00000	2,346.186	17.80	0.7944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			0.00000	230.886	17.80	0.2056	230,886.30	1,000	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			207.01340	208.938	18.06	0.1879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,535.41340	2,524.238	18.06	0.8121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			208.03380	209.975	18.05	0.1888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,526.43380	2,515.275	18.05	0.8112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			209.06030	211.015	18.04	0.1896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,517.46030	2,506.315	18.04	0.8104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,556.96430	4,544.306	20.62	0.9241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			78.56430	79.006	20.62	0.0759	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			0.00000	3,322.777	19.48	0.8661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			0.00000	147.477	19.48	0.1339	294,953.80	2,000	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,247.60490	4,234.799	20.51	0.9031	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			106.90490	107.599	20.51	0.0969	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,436.77160	1,428.727	16.23	0.6538	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			426.07160	431.527	16.23	0.3462	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,861.62450	4,848.576	20.51	0.9316	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			70.92450	71.376	20.51	0.0684	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,513.43400	2,501.164	17.92	0.7785	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			277.23400	278.364	17.92	0.2215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			293.24280	294.145	18.22	0.2212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,701.74280	2,689.645	18.22	0.7788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			295.54770	296.493	18.20	0.2228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,684.04770	2,671.993	18.20	0.7772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			499.65070	503.712	16.60	0.3544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,628.15070	1,619.212	16.60	0.6456	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			294.39230	295.314	18.21	0.2220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,692.89230	2,680.814	18.21	0.7780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			574.21660	576.867	17.04	0.3583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,868.71660	1,859.567	17.04	0.6417	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			572.18180	574.802	17.05	0.3572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,876.68180	1,867.502	17.05	0.6428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			576.25550	578.941	17.02	0.3594	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,860.75550	1,851.641	17.02	0.6406	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	13/12/2019	Foreign Exchange Option	15.81	Put			2,987.50300	2,977.398	18.42	0.6998	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			570.03810	569.217	18.43	0.2995	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,996.03810	2,985.917	18.43	0.7005	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			572.96710	572.178	18.41	0.3009	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,978.96710	2,968.878	18.41	0.6991	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,782.09350	6,770.580	20.85	0.8942	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			176.09350	173.880	20.85	0.1058	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			571.50300	570.698	18.42	0.3002	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			962.99930	968.199	17.66	0.4134	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,381.79930	2,373.699	17.66	0.5866	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			960.71550	965.879	17.67	0.4125	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,389.51550	2,381.379	17.67	0.5875	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			965.29910	970.519	17.65	0.4142	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,374.09910	2,366.019	17.65	0.5858	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,518.71170	2,510.372	17.85	0.5883	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			992.91170	999.472	17.85	0.4117	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,075.50380	1,083.866	17.81	0.4276	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,484.20380	2,476.066	17.81	0.5724	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,073.14230	1,081.473	17.82	0.4268	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,491.84230	2,483.673	17.82	0.5732	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,077.83690	1,086.231	17.80	0.4284	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,476.53690	2,468.431	17.80	0.5716	0.00	0	0
Total \$ / R Option												31,209,824.18	34,512	3,383,366
Total \$ / R												536,104,547.48	75,490	4,728,898
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.31120		12.30070			0.0000	369,336.00	30	560
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.47210		12.46060			0.0000	0.00	0	47
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.62810		12.61620			0.0000	0.00	0	8
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.77470		12.76160			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.08730		13.07550			0.0000	0.00	0	0
Total \$ / R MAXI Future												369,336.00	30	615
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			2,709.96580	2,781.154	18.01	0.0722	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			144,639.96580	143,661.154	18.01	0.9278	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			2,655.15630	2,725.092	18.02	0.0709	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			145,585.15630	144,605.092	18.02	0.9291	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			2,765.82380	2,838.215	18.00	0.0734	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			143,695.82380	142,718.215	18.00	0.9266	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			12,393.05960	12,587.428	17.47	0.1759	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			159,333.05960	158,377.428	17.47	0.8241	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			12,282.20470	12,475.107	17.49	0.1745	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			160,222.20470	159,265.107	17.49	0.8255	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			12,504.78980	12,700.842	17.45	0.1773	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			158,444.78980	157,490.842	17.45	0.8227	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			23,849.62120	24,144.705	17.05	0.2481	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	17/09/2018	Foreign Exchange Option	14.01	Put		163,229.62120	162,334.704	17.05	0.7519		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call		23,692.33450	23,984.676	17.06	0.2467		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put		164,072.33450	163,174.676	17.06	0.7533		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call		24,007.73750	24,305.903	17.03	0.2495		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put		162,387.73750	161,495.903	17.03	0.7505		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put		264,358.01420	263,228.689	18.22	0.8219		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call		19,708.40040	19,891.931	18.19	0.1797		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put		262,548.40040	261,421.931	18.19	0.8203		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call		19,612.92130	19,794.861	18.20	0.1789		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put		263,452.92130	262,324.861	18.20	0.8211		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call		19,518.01420	19,698.689	18.22	0.1781		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		57,410.10930	57,686.677	17.04	0.3583		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		186,860.10930	185,956.677	17.04	0.6417		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		57,206.63580	57,480.238	17.05	0.3572		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put		187,656.63580	186,750.238	17.05	0.6428		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		57,613.98380	57,894.105	17.02	0.3594		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		186,063.98380	185,164.104	17.02	0.6406		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												369,336.00	30	615
£ / R	On	31/01/2018	Foreign Exchange Future			16.96790	16.96460			0.0000		0.00	0	10
£ / R	On	01/03/2018	Foreign Exchange Future			17.05840	17.05530			0.0000		0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			17.10120	17.09850			0.0000		0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			17.11340	17.11080			0.0000		47,250,097.40	2,761	188,738
£ / R	On	18/06/2018	Foreign Exchange Future			17.39820	17.39460			0.0000		0.00	0	7,457
£ / R	On	17/09/2018	Foreign Exchange Future			17.68080	17.67730			0.0000		0.00	0	4,164
£ / R	On	14/12/2018	Foreign Exchange Future			17.95240	17.94740			0.0000		0.00	0	886
£ / R	On	14/06/2019	Foreign Exchange Future			18.53990	18.53940			0.0000		0.00	0	0
Total £ / R Future												47,250,097.40	2,761	201,310
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put		1,947.28220	1,943.856	24.24	0.9927		0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call		1.88220	1.756	24.24	0.0073		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,191.54800	2,189.530	20.01	0.9602		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		16.84800	17.930	20.01	0.0398		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		1,994.82980	1,993.679	19.26	0.9202		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		43.32980	44.879	19.26	0.0798		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		384.60700	388.882	15.99	0.4743		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		493.80700	495.482	15.99	0.5257		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		380.67260	384.935	16.01	0.4708		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		499.87260	501.535	16.01	0.5292		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		388.57670	392.865	15.97	0.4778		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		487.77670	489.465	15.97	0.5222		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		482.16990	486.747	15.63	0.5546		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		371.36990	373.347	15.63	0.4454		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,042.27340	3,040.135	20.42	0.9739		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	20.14	Call			13.07340	13.535	20.42	0.0261	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,941.81530	1,940.911	19.02	0.9081	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			52.61530	54.311	19.02	0.0919	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			512.81690	514.996	16.38	0.4136	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,018.21690	1,016.796	16.38	0.5864	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			509.62940	511.803	16.39	0.4116	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,025.02940	1,023.603	16.39	0.5884	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			516.02340	518.203	16.37	0.4156	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,011.42340	1,010.003	16.37	0.5844	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			656.75510	659.053	15.89	0.4975	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			762.15510	760.853	15.89	0.5025	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,111.57060	3,109.147	19.22	0.8907	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			106.17060	107.347	19.22	0.1093	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			682.85520	685.242	16.27	0.4294	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,265.55520	1,264.442	16.27	0.5706	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			689.39310	691.789	16.25	0.4326	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,252.09310	1,250.989	16.25	0.5674	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			686.11940	688.508	16.26	0.4310	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,258.81940	1,257.708	16.26	0.5690	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			994.85690	997.995	15.82	0.5053	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,167.45690	1,165.595	15.82	0.4947	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			990.93340	994.057	15.83	0.5038	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,173.53340	1,171.657	15.83	0.4962	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			998.80180	1,001.941	15.81	0.5067	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,161.40180	1,159.541	15.81	0.4933	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,303.66240	1,306.144	15.47	0.5248	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,404.26240	1,406.244	15.47	0.4752	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,311.68270	1,314.166	15.46	0.5271	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,392.28270	1,394.266	15.46	0.4729	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,307.66230	1,310.145	15.46	0.5259	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,398.26230	1,400.245	15.46	0.4741	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												47,250,097.40	2,761	204,810
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11157		0.11120			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11366		0.11328			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11579		0.11540			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12548		0.12511			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			69.29890	72.088	18.29	0.1700	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			949.59890	915.288	18.29	0.8300	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			10.89360	10.731	20.02	0.0315	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,891.19360	1,853.931	20.02	0.9685	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			340.46250	354.430	15.13	0.6038	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	0.11	Put			220.76250	197.630	15.13	0.3962	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			110.13630	116.632	19.90	0.1614	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,781.93630	1,750.332	19.90	0.8386	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			47.71500	53.895	21.92	0.0789	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,719.51500	2,687.595	21.92	0.9211	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			268.37180	280.809	18.07	0.3407	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			940.17180	914.509	18.07	0.6593	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,459.70000	2,421.000		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			459.70000	421.000		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			1,459.70000	1,421.000		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			947.66610	972.511	19.70	0.4859	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,436.96610	1,424.611	19.70	0.5141	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			681.49970	702.033	20.84	0.3742	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,170.79970	2,154.133	20.84	0.6258	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,332.42970	1,363.055	18.45	0.6231	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			821.72970	815.155	18.45	0.3769	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	30/01/2018	Foreign Exchange Future			14.96310		14.96800			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.97810		14.98270			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			15.02570		15.03030			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.06670		15.07130			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			15.11350		15.11830			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.12590		15.13090			0.0000	120,629,052.50	7,975	103,636
€ / R	On	29/03/2018	Foreign Exchange Future			15.15820		15.16330			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.41960		15.42320			0.0000	7,709,800.00	500	9,615
€ / R	On	17/09/2018	Foreign Exchange Future			15.71720		15.72040			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			16.00820		16.00980			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.62000		16.62370			0.0000	0.00	0	0
Total € / R Future												128,338,852.50	8,475	273,688
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,036.74280	1,040.809	18.95	0.9783	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			4.74280	3.909	18.95	0.0217	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2.35210	2.392	17.16	0.0144	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			985.05210	980.492	17.16	0.9856	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			827.26250	830.483	17.23	0.9549	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			9.96250	8.583	17.23	0.0451	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,519.31620	1,523.567	22.15	0.9916	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			2.01620	1.667	22.15	0.0084	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,062.94230	1,067.319	16.93	0.9245	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			23.24230	23.019	16.93	0.0755	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,358.87060	1,362.758	16.12	0.9423	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			20.17060	19.458	16.12	0.0577	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,912.78700	1,918.493	18.18	0.9494	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			21.08700	21.993	18.18	0.0506	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.02180	3.608	16.52	0.0103	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			27.37660	29.516	13.75	0.0768	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,158.27660	1,155.416	13.75	0.9232	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,893.25970	1,899.373	17.88	0.9439	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			24.15970	25.273	17.88	0.0561	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,316.41850	1,323.305	16.65	0.8781	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			370.66930	372.642	13.78	0.5472	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			289.76930	296.742	13.78	0.4528	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			347.19280	349.178	13.87	0.5234	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			316.29280	323.278	13.87	0.4766	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,133.92180	2,129.508	16.52	0.9897	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			204.75350	211.501	13.45	0.3659	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			477.24040	478.943	13.41	0.6437	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			196.34040	203.043	13.41	0.3563	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,417.54750	1,424.377	16.84	0.8945	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			48.44750	50.277	16.84	0.1055	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			57.31850	59.205	16.65	0.1219	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			471.42080	473.145	13.43	0.6389	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			200.52080	207.245	13.43	0.3611	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			465.65350	467.401	13.45	0.6341	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,074.46620	2,079.930	18.04	0.9429	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			27.76620	28.130	18.04	0.0571	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			504.68990	505.414	13.78	0.4941	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			581.48990	585.814	13.78	0.5059	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			500.80860	501.532	13.80	0.4913	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			587.60860	591.932	13.80	0.5087	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			508.60020	509.324	13.76	0.4970	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			575.40020	579.724	13.76	0.5030	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,456.36970	1,454.418	11.22	0.9145	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			43.16970	44.818	11.22	0.0855	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,436.53670	2,433.530	13.99	0.9743	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			13.33670	13.930	13.99	0.0257	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,254.27580	1,253.002	11.68	0.8623	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			81.07580	83.402	11.68	0.1377	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			342.99630	343.460	14.66	0.3646	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			919.79630	923.860	14.66	0.6354	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,211.69690	6,215.260	21.08	0.9926	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			4.89690	4.860	21.08	0.0074	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,491.60210	1,489.540	11.14	0.9219	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			38.40210	39.940	11.14	0.0781	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			244.20540	244.537	15.40	0.2744	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,261.00540	1,264.937	15.40	0.7256	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,229.23880	3,233.201	18.04	0.9415	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			42.43880	42.801	18.04	0.0585	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,697.39180	1,694.912	11.28	0.9475	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			24.19180	25.312	11.28	0.0525	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			612.84910	613.493	13.37	0.5682	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			439.64910	443.893	13.37	0.4318	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,141.34990	5,144.855	21.08	0.9802	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			14.54990	14.455	21.08	0.0198	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			592.48950	592.747	14.12	0.4609	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			872.08950	875.547	14.12	0.5391	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,936.31420	5,938.565	19.75	0.9719	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			316.95830	316.454	15.70	0.2737	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,698.27420	1,700.976	15.69	0.7250	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			775.99130	779.535	13.91	0.5072	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,930.18600	3,931.852	18.69	0.9138	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			90.58600	89.052	18.69	0.0862	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,589.77010	1,587.191	11.99	0.8542	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			119.37010	119.991	11.99	0.1458	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			26.71420	25.765	19.75	0.0281	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			646.39130	646.735	13.91	0.4928	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,706.55830	1,709.254	15.70	0.7263	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			315.24890	314.738	15.72	0.2724	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,714.84890	1,717.538	15.72	0.7276	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			318.67420	318.176	15.69	0.2750	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,242.30980	2,241.346	16.09	0.7438	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			355.17360	352.639	16.06	0.2582	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,225.37360	2,224.439	16.06	0.7418	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			353.63770	351.089	16.07	0.2572	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,233.83770	2,232.889	16.07	0.7428	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			352.10980	349.546	16.09	0.2562	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,039.45630	1,037.664	14.73	0.4992	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,295.75630	1,297.664	14.73	0.5008	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,046.46100	1,044.692	14.71	0.5018	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,282.76100	1,284.692	14.71	0.4982	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,042.95190	1,041.171	14.72	0.5005	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,289.25190	1,291.171	14.72	0.4995	0.00	0	0
Total € / R Option												0.00	0	895,249
Total € / R												128,338,852.50	8,475	1,168,937
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.82730		9.81580			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.85390		9.84270			0.0000	118,246.80	12	18,450
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.98290		9.97090			0.0000	0.00	0	5,534
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.11000		10.09780			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.22980		10.21730			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.48380		10.47400			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												118,246.80	12	35,242
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			751.52260	741.235	15.23	0.9165	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			17.32260	18.535	15.23	0.0835	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			146.99820	150.485	13.30	0.4091	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			294.29820	286.585	13.30	0.5909	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			143.75220	147.166	13.33	0.4022	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			301.05220	293.266	13.33	0.5978	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			140.56970	143.914	13.37	0.3953	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			307.86970	300.014	13.37	0.6047	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			705.85480	693.684	14.21	0.6982	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			171.12270	170.966	14.17	0.3085	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			690.22270	678.066	14.17	0.6915	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			168.92430	168.776	14.19	0.3051	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			698.02430	685.876	14.19	0.6949	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			166.75480	166.584	14.21	0.3018	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			164.82210	164.423	15.08	0.2393	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,177.02210	1,164.423	15.08	0.7607	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			163.22100	162.807	15.10	0.2373	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,185.42100	1,172.807	15.10	0.7627	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			161.63640	161.208	15.11	0.2353	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,193.83640	1,181.208	15.11	0.7647	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,453.52760	1,441.384	15.31	0.7645	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			189.31930	189.644	15.32	0.2339	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,462.01930	1,449.844	15.32	0.7661	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			192.34600	192.734	15.29	0.2371	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,445.04600	1,432.934	15.29	0.7629	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			190.82760	191.184	15.31	0.2355	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			458.28070	460.039	13.58	0.4134	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			984.28070	976.239	13.58	0.5866	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			455.47780	457.156	13.59	0.4113	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			991.47780	983.356	13.59	0.5887	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			452.69880	454.292	13.60	0.4093	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			998.69880	990.492	13.60	0.5907	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												118,246.80	12	35,242
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.90350		9.87810			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.04240		10.01670			0.0000	0.00	0	100
Total CAD/ R Future												0.00	0	850
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			145.87320	157.196	14.42	0.3980	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			337.77320	323.696	14.42	0.6020	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			142.79050	153.930	14.45	0.3917	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			344.69050	330.431	14.45	0.6083	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			149.01700	160.523	14.39	0.4044	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			330.91700	317.023	14.39	0.5956	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			133.78450	139.124	15.67	0.2445	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			937.08450	916.724	15.67	0.7555	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			132.16240	137.437	15.70	0.2419	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			945.46240	925.037	15.70	0.7581	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			135.42750	140.833	15.65	0.2470	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			928.72750	908.433	15.65	0.7530	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	850
CHF / R	On	19/03/2018	Foreign Exchange Future			12.87070		12.87780			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.13500		13.14120			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.40170		13.40810			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.48140		14.49300			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			29.08930	30.481	16.46	0.0809	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,301.28930	1,309.781	16.46	0.9191	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			28.53130	30.059	16.49	0.0798	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,310.73130	1,319.359	16.49	0.9202	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			29.65800	31.036	16.44	0.0822	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,291.85800	1,300.336	16.44	0.9178	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			116.96110	116.780	15.78	0.1717	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,505.76110	1,511.780	15.78	0.8283	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			115.68050	115.499	15.79	0.1701	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,514.48050	1,520.499	15.79	0.8299	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			114.41320	114.231	15.79	0.1686	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,523.21320	1,529.231	15.79	0.8314	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			1,631.90000	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			1,641.90000	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			1,621.90000	1,628.300		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,137.06850	1,146.634	14.69	0.5059	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			896.74830	894.688	14.67	0.4970	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,123.74830	1,133.288	14.67	0.5030	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			893.40070	891.350	14.68	0.4956	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,130.40070	1,139.950	14.68	0.5044	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			890.06850	888.034	14.69	0.4941	0.00	0	0
Total CHF / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.91770		1.91070			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.93340		1.92670			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94930		1.94230			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99460		1.98870			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			386.61440	425.647	14.20	0.5030	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			479.61440	448.647	14.20	0.4970	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			347.91030	384.338	14.36	0.4674	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			540.91030	507.338	14.36	0.5326	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			312.61890	346.504	14.52	0.4330	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			605.61890	569.504	14.52	0.5670	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			389.80070	409.577	15.16	0.3437	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,322.80070	1,275.576	15.16	0.6563	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			366.45950	385.081	15.28	0.3268	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,399.45950	1,351.081	15.28	0.6732	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			414.65600	435.640	15.04	0.3613	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,247.65600	1,201.640	15.04	0.6387	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,077.00000	2,007.000		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	17/09/2018	Foreign Exchange Option	2.13	Put			1,877.00000	1,807.000		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			1,977.00000	1,907.000		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	14/06/2019	Foreign Exchange Option	1.98	Call			1,391.58560	1,421.740	14.38	0.5510	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,304.58560	1,275.740	14.38	0.4490	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,351.02740	1,380.533	14.45	0.5394	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,364.02740	1,334.533	14.45	0.4606	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,433.37480	1,464.188	14.31	0.5628	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,246.37480	1,218.188	14.31	0.4372	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.04390		2.04330			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.08500		2.08450			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.12640		2.12590			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.34350		2.34320			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			122.04910	126.110	17.39	0.1704	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,589.04910	1,587.110	17.39	0.8296	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			148.54920	153.148	17.09	0.2014	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,415.54920	1,414.148	17.09	0.7986	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	2.18	Call			134.65330	138.978	17.24	0.1853	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,501.65330	1,499.978	17.24	0.8147	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			367.68570	370.327	16.67	0.2824	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,822.68570	1,820.327	16.67	0.7176	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			407.99540	410.875	16.42	0.3084	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,662.99540	1,660.875	16.42	0.6916	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			387.27900	390.038	16.55	0.2952	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,742.27900	1,740.038	16.55	0.7048	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			2,241.00000	2,236.000		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			2,341.00000	2,336.000		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			2,441.00000	2,436.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			737.99960	737.528	14.28	0.2761	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,611.53570	2,614.014	14.36	0.7139	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			779.53570	779.014	14.36	0.2861	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,729.71770	2,732.294	14.21	0.7339	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			697.71770	697.294	14.21	0.2661	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,669.99960	2,672.528	14.28	0.7239	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.57670		1.57550			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.60040		1.59890			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.62280		1.62140			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.75030		1.74900			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			38.54680	40.558	17.29	0.0833	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,683.54680	1,673.558	17.29	0.9167	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			33.38530	35.199	17.45	0.0733	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,778.38530	1,768.199	17.45	0.9267	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			44.51020	46.739	17.13	0.0946	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,589.51020	1,579.739	17.13	0.9054	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			180.72380	183.447	16.67	0.2015	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,791.72380	1,779.447	16.67	0.7985	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			167.65780	170.148	16.79	0.1889	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,878.65780	1,866.148	16.79	0.8111	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			194.83980	197.810	16.55	0.2150	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,705.83980	1,693.810	16.55	0.7850	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,386.00000	2,372.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,186.00000	2,172.000		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

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	1.85	Put			2,286.00000	2,272.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,294.65770	1,288.937	15.64	0.4628	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,246.80710	1,253.702	15.73	0.5253	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,356.80710	1,350.702	15.73	0.4747	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,210.19170	1,216.711	15.82	0.5135	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,420.19170	1,413.711	15.82	0.4865	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,284.65770	1,291.937	15.64	0.5372	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11870		0.11860			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11790		0.11830			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11790		0.11800			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11250		0.11490			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.57440		1.57780			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.60040		1.60390			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.62620		1.62970			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70540		1.70990			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.96390		8.99750			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.07610		9.10940			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.18690		9.22080			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.87900		9.91690			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			71.74530	66.665	15.82	0.2123	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			524.24530	552.765	15.82	0.7877	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			69.98020	65.035	15.85	0.2079	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			532.48020	561.135	15.85	0.7921	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			73.46500	68.334	15.79	0.2167	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			515.96500	544.434	15.79	0.7833	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			126.71590	120.906	16.11	0.2325	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			857.31590	884.806	16.11	0.7675	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			125.06170	119.326	16.14	0.2298	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			865.66170	893.226	16.14	0.7702	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			128.39300	122.509	16.09	0.2351	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			848.99300	876.409	16.09	0.7649	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			709.20000	743.100		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			719.20000	753.100		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			699.20000	733.100		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			671.63200	653.433	14.44	0.5244	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			674.73200	694.433	14.44	0.4756	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			667.66310	649.542	14.45	0.5221	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			680.76310	700.542	14.45	0.4779	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			675.62500	657.347	14.42	0.5267	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			668.72500	688.347	14.42	0.4733	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.26450		1.25690			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.27820		1.26570			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29330		1.27360			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37580		1.36460			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			431.00000	355.000		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			531.00000	455.000		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			631.00000	555.000		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			543.00000	418.000		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			643.00000	518.000		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			443.00000	318.000		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			964.00000	767.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,064.00000	867.000		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			864.00000	667.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			446.00000	558.000		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			346.00000	458.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			546.00000	658.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.39010		1.39100			0.0000	0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.39500		1.39600			0.0000	0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.40010		1.40120			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.22860		1.23010			0.0000	0.00	0	14,890
QUANTO €On 18/06/2018 Foreign Exchange Future			1.23630		1.23780			0.0000	0.00	0	0
QUANTO €On 17/09/2018 Foreign Exchange Future			1.24460		1.24600			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	14,890
Total QUANTO € / \$									0.00	0	14,890
R / ¥EN On 19/03/2018 Foreign Exchange Future			8.96310	0.11034	8.99300			0.0000	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.79790	0.11034	8.82750			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.63630	0.11034	8.66530			0.0000	0.00	0	0
Total R / ¥EN Future									0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.93	Call		0.11034	10,151.01050	9,737.478	66.90	0.5589	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.93	Put		0.11034	9,521.01050	9,406.478	66.90	0.4411	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Call		0.11034	10,105.56860	9,692.222	66.90	0.5573	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Put		0.11034	9,575.56860	9,461.222	66.90	0.4427	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Call		0.11034	10,196.61330	9,782.755	66.90	0.5606	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Put		0.11034	9,466.61330	9,351.755	66.90	0.4394	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Call		0.11034	9,392.97730	22,605.118	100.00	0.6343	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11034	7,817.97730	21,326.118	100.00	0.3657	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11034	9,343.87330	22,566.855	100.00	0.6337	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.11034	7,868.87330	21,387.855	100.00	0.3663	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11034	9,442.77590	22,643.450	100.00	0.6350	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11034	7,767.77590	21,264.450	100.00	0.3650	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.11034	553.00000	263.000		1.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.11034	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.11034	453.00000	163.000		1.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.11034	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.11034	653.00000	363.000		1.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.11034	0.00000	0.000		0.0000	0.00	0	0
Total R / ¥EN Option									0.00	0	0
Total R / ¥EN									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
RAIN	On	19/03/2018	Foreign Exchange Future			22,519.00000		22,491.99000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.33730		9.32570			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.47790		9.46540			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.61690		9.60450			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.40980		10.39740			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			41.11320	43.869	15.18	0.1522	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			675.41320	666.569	15.18	0.8478	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			40.00330	42.714	15.21	0.1487	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			684.30330	675.414	15.21	0.8513	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			42.25210	45.054	15.16	0.1557	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			666.55210	657.754	15.16	0.8443	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			136.57930	139.787	14.82	0.2671	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			771.17930	761.887	14.82	0.7329	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			134.76630	137.920	14.84	0.2641	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			779.36630	770.020	14.84	0.7359	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			138.41980	141.681	14.79	0.2701	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			763.01980	753.781	14.79	0.7299	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			395.50000	383.100		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			405.50000	393.100		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			385.50000	373.100		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			863.31500	870.968	13.29	0.6332	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			455.91500	451.168	13.29	0.3668	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			858.26480	865.868	13.31	0.6307	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			460.86480	456.068	13.31	0.3693	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			853.24220	860.795	13.32	0.6283	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			465.84220	460.995	13.32	0.3717	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.18460		3.20450			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.14030		3.15910			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.08870		3.11310			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.06840		3.06420			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			3.59500	2.634	13.81	0.0379	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			319.09500	338.034	13.81	0.9621	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			3.35820	2.468	13.97	0.0355	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			328.85820	347.868	13.97	0.9645	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			3.85250	2.814	13.66	0.0406	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			309.35250	328.214	13.66	0.9594	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			8.43260	7.633	14.97	0.0608	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			509.33260	527.333	14.97	0.9392	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			7.97060	7.235	15.01	0.0580	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			518.87060	536.934	15.01	0.9420	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			8.92040	8.053	14.93	0.0638	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			499.82040	517.753	14.93	0.9362	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			246.90000	271.300		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			256.90000	281.300		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			236.90000	261.300		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			74.50370	75.161	15.33	0.2477	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			540.30370	536.761	15.33	0.7523	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			72.96890	73.605	15.37	0.2434	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			548.76890	545.205	15.37	0.7566	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			76.07480	76.753	15.30	0.2521	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			531.87480	528.353	15.30	0.7479	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.22870		1.23540			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20860		1.21520			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19010		1.19670			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												680 971 256.00	52,256	1,875,597
Total Options												31 209 824.18	34,512	4,282,115
Grand Total:												712,181,080.18	86,768	6,157,712