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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/03/2018 Foreign Exchange Future			11.94930		12.05400			0.0000	179,239,500.00	15,000	45,000
\$ / R On 26/03/2018 Foreign Exchange Future			11.96140		12.05830			0.0000	358,842,000.00	30,000	57,797
\$ / R On 27/03/2018 Foreign Exchange Future			11.96430		11.99930			0.0000	0.00	0	0
\$ / R On 28/03/2018 Foreign Exchange Future			11.96710		12.06170			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.96840		12.06340			0.0000	119,684,000.00	10,000	11,709
\$ / R On 06/04/2018 Foreign Exchange Future			11.97840		12.07710			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.99100		12.09410			0.0000	0.00	0	54
\$ / R On 17/04/2018 Foreign Exchange Future			11.99230		12.09580			0.0000	0.00	0	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			12.00150		12.10770			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.00310		12.10930			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.00470		12.11100			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.01130		12.11750			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			12.01450		12.12080			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.02270		12.12900			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			12.02600		12.13230			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.02920		12.13550			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.03410		12.14040			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.03570		12.14210			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.04060		12.14700			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.06060		12.16720			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			12.08730		12.19460			0.0000	328,810,821.90	27,203	834,110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Future			12.10380		12.21160			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.10840		12.21630			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.11460		12.22250			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.13610		12.24440			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.14230		12.25070			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.14380		12.25230			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.14690		12.25540			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.15310		12.26170			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.16390		12.27260			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.17310		12.28200			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.20090		12.31020			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.22700		12.33680			0.0000	525,761.00	43	50,418
\$ / R	On	28/09/2018	Foreign Exchange Future			12.24390		12.35390			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.28490		12.39560			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.29100		12.40180			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.29400		12.40490			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.30160		12.41260			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.31380		12.42490			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.31830		12.42960			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.33960		12.45120			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.35630		12.46820			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.36080		12.47280			0.0000	0.00	0	19,202
\$ / R	On	31/12/2018	Foreign Exchange Future			12.38620		12.49890			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.45060		12.56590			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.49880		12.61620			0.0000	0.00	0	2,400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.63560		12.75010			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.91980		13.02710			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.22080		13.33110			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.30210		13.41650			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.38700		13.50550			0.0000	0.00	0	0
Total \$ / R Future												987,102,082.90	82,246	1,189,892
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			41.79000	78.851	13.98	0.6569	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			95.79000	28.151	13.98	0.3431	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Put			13.17780	20.665	14.43	0.2648	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Call			197.17780	99.965	14.43	0.7352	0.00	0	15,000
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Put			29.69540	41.650	13.57	0.3092	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Call			227.99540	143.050	13.57	0.6908	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	12.08	Put			103.87660	158.382	14.06	0.7048	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	12.08	Call			82.17660	39.782	14.06	0.2952	0.00	0	50,000
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Put			506.74130	539.465	17.20	0.9662	0.00	0	0
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Call			6.04130	3.765	17.20	0.0338	0.00	0	20,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			16.05880	23.020	14.66	0.1654	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			357.75880	270.120	14.66	0.8346	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			11.00880	15.855	15.07	0.1197	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			412.70880	322.955	15.07	0.8803	0.00	0	50,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put		34.64790	49.339	13.77	0.3111	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call		246.34790	166.439	13.77	0.6889	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put		42.21710	59.353	13.53	0.3449	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call		235.61710	157.753	13.53	0.6551	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call		352.63240	265.638	14.36	0.8168	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put		19.23240	27.238	14.36	0.1832	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Put		66.78240	94.146	13.11	0.4823	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Call		170.18240	102.546	13.11	0.5177	0.00	0	60,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,536.62430	2,631.634	35.56	0.9998	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		0.02430	0.034	35.56	0.0002	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put		34.01780	47.934	13.77	0.2916	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call		267.41780	186.334	13.77	0.7084	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put		938.09160	1,032.333	20.78	0.9941	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call		1.49160	0.733	20.78	0.0059	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call		326.32140	240.812	14.19	0.7881	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put		22.92140	32.412	14.19	0.2119	0.00	0	546
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put		13.43850	22.317	13.04	0.1305	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call		480.53850	390.717	13.04	0.8695	0.00	0	120,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put		106.10250	142.894	12.77	0.5206	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call		183.20250	121.294	12.77	0.4794	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put		128.83500	172.713	12.94	0.5790	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call		155.93500	101.113	12.94	0.4210	0.00	0	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put		245.52970	307.685	13.49	0.6826	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call		129.62970	88.685	13.49	0.3174	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put		92.08280	123.902	12.58	0.4055	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call		287.88280	216.202	12.58	0.5945	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,183.20130	2,289.018	19.78	0.9976	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		0.90130	0.518	19.78	0.0024	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,891.45190	2,997.470	24.52	0.9979	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		0.75190	0.570	24.52	0.0021	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,701.60940	3,807.352	29.07	0.9985	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		0.90940	0.451	29.07	0.0015	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put		207.01210	260.082	13.26	0.5737	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call		208.01210	154.782	13.26	0.4263	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		3,113.51340	3,219.542	25.22	0.9972	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		1.01340	0.842	25.22	0.0028	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		207.32830	258.829	13.12	0.5578	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		224.82830	170.129	13.12	0.4422	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call		475.88830	389.418	12.34	0.7439	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put		58.38830	78.118	12.34	0.2561	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,687.03300	1,791.368	17.86	0.9890	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		4.53300	2.668	17.86	0.0110	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,543.64460	3,649.548	27.86	0.9974	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		1.14460	0.848	27.86	0.0026	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put		88.31510	114.674	12.53	0.3298	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call		409.11510	329.173	12.53	0.6702	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			482.02850	559.059	14.48	0.7800	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			102.82850	73.559	14.48	0.2200	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			647.09100	551.057	12.09	0.8589	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			26.29100	36.557	12.09	0.1411	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			170.98670	210.399	12.75	0.4745	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			299.98670	233.099	12.75	0.5255	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			683.94180	768.157	15.10	0.8424	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			76.24180	54.157	15.10	0.1576	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			7.06490	4.269	17.55	0.0157	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,734.76490	1,838.269	17.55	0.9843	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,499.08100	3,605.227	25.87	0.9964	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.38100	1.227	25.87	0.0036	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,266.86820	2,372.168	18.38	0.9947	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			2.36820	1.368	18.38	0.0053	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,621.22760	3,727.027	25.09	0.9967	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			1.62760	1.127	25.09	0.0033	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,361.79420	2,467.305	18.50	0.9948	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			2.19420	1.405	18.50	0.0052	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			84.77520	61.362	15.04	0.1683	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			694.37520	777.262	15.04	0.8317	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,161.51940	2,266.433	17.94	0.9922	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			3.61940	2.133	17.94	0.0078	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			288.53270	344.324	13.40	0.5917	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			230.63270	180.024	13.40	0.4083	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,247.02900	1,142.169	13.27	0.9734	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			4.92900	6.469	13.27	0.0266	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			520.71740	436.168	12.43	0.7275	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			78.61740	100.468	12.43	0.2725	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			189.84470	229.456	12.93	0.4638	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			336.84470	270.056	12.93	0.5362	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,653.16130	1,753.238	16.87	0.9609	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			20.36130	13.838	16.87	0.0391	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,725.11340	3,830.896	22.99	0.9960	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			2.31340	1.496	22.99	0.0040	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,265.74290	3,371.870	21.97	0.9934	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			2.94290	2.470	21.97	0.0066	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			392.21100	454.259	13.97	0.5858	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,110.35710	3,216.315	19.77	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			4.95710	3.615	19.77	0.0093	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			299.30490	352.017	13.55	0.5124	7,152,983.41	20,320	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			353.90490	299.317	13.55	0.4876	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			87.30430	70.679	16.22	0.1461	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,092.70430	1,183.379	16.22	0.8539	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,030.84070	3,136.717	19.64	0.9897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			5.44070	4.017	19.64	0.0103	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			355.38930	414.575	13.81	0.5591	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			309.98930	261.875	13.81	0.4409	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,355.40010	8,462.700	20.49	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	20.49	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,812.47480	2,918.097	19.29	0.9863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			7.07480	5.397	19.29	0.0137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			482.29680	414.504	13.13	0.6072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			187.69680	227.204	13.13	0.3928	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			349.19380	295.362	13.57	0.4828	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			304.59380	358.062	13.57	0.5172	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,018.84300	921.576	12.13	0.9025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			24.24300	34.276	12.13	0.0975	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			564.37140	490.022	12.93	0.6723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			139.77140	172.722	12.93	0.3277	3,188,448.12	18,460	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			577.77670	502.437	12.90	0.6822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			133.17670	165.137	12.90	0.3178	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,227.12170	1,320.081	16.54	0.8787	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			71.72170	57.381	16.54	0.1213	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			684.72860	602.239	12.67	0.7535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			90.12860	114.939	12.67	0.2465	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			41.86840	56.513	12.32	0.1448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			886.46840	793.813	12.32	0.8552	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			58.04080	76.291	12.45	0.1822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			802.64080	713.591	12.45	0.8178	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			544.64990	471.798	12.98	0.6574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			150.04990	184.498	12.98	0.3426	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			117.58090	147.100	12.82	0.2935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			612.18090	534.400	12.82	0.7065	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			294.06590	346.020	13.52	0.5076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			358.66590	303.320	13.52	0.4924	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.06380	0.031	20.49	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,505.46380	5,612.731	20.49	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.06250	0.030	20.49	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,515.46250	5,622.731	20.49	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.06530	0.032	20.49	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,495.46530	5,602.732	20.49	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,186.38360	4,293.270	20.49	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.98360	0.570	20.49	0.0017	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,921.59660	3,027.352	19.47	0.9881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			6.19660	4.652	19.47	0.0119	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			47.27050	37.361	17.04	0.0828	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,492.67050	1,590.061	17.04	0.9172	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			106.52310	86.665	15.86	0.1752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			961.92310	1,049.365	15.86	0.8248	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			220.80940	184.226	14.49	0.3334	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			526.20940	596.926	14.49	0.6666	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,204.96460	1,103.125	11.87	0.9483	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			10.36460	15.825	11.87	0.0517	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			113.87160	92.809	15.74	0.1861	0.00	0	28,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			919.27160	1,005.509	15.74	0.8139	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			425.17960	362.486	13.29	0.5568	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			230.57960	275.186	13.29	0.4432	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			120.12840	98.050	15.64	0.1953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			885.52840	970.750	15.64	0.8047	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,951.37910	3,057.168	19.51	0.9886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			5.97910	4.469	19.51	0.0114	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			158.96560	131.043	15.14	0.2507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			714.36560	793.743	15.14	0.7493	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,309.35010	3,415.490	20.09	0.9927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			3.95010	2.790	20.09	0.0073	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			43.28330	34.199	17.14	0.0765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,548.68330	1,646.899	17.14	0.9235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			76.55610	61.790	16.46	0.1295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,181.95610	1,274.490	16.46	0.8705	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,624.34390	2,729.704	18.99	0.9825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			8.94390	7.004	18.99	0.0175	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			762.23970	675.134	12.52	0.7974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			67.63970	87.834	12.52	0.2026	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			251.74980	211.003	14.23	0.3722	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			457.14980	523.703	14.23	0.6278	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,326.14620	4,433.125	20.49	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.74620	0.425	20.49	0.0013	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,525.54660	2,630.751	18.83	0.9800	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			10.14660	8.051	18.83	0.0200	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			85.03330	68.797	16.27	0.1426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,110.43330	1,201.497	16.27	0.8574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,339.22060	3,445.385	20.13	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			3.82060	2.685	20.13	0.0070	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			90.83300	73.606	16.15	0.1515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,066.23300	1,156.306	16.15	0.8485	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,966.90730	4,073.598	20.49	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.50730	0.898	20.49	0.0025	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			59.78580	47.331	16.76	0.1023	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,345.18580	1,440.031	16.76	0.8977	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,296.19200	4,403.153	20.49	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.79200	0.453	20.49	0.0013	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			27.88280	22.057	17.65	0.0513	330,853.50	15,000	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,833.28280	1,934.757	17.65	0.9487	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,239.67300	3,345.753	19.97	0.9921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			4.27300	3.053	19.97	0.0079	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			61.56510	48.753	16.73	0.1051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,326.96510	1,421.453	16.73	0.8949	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,216.32740	4,323.236	20.49	0.9984	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.92740	0.536	20.49	0.0016	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			24.09960	19.090	17.82	0.0449	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,929.49960	2,031.790	17.82	0.9551	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,185.52710	5,292.765	20.49	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.12710	0.065	20.49	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,805.68200	4,912.851	20.49	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.28200	0.151	20.49	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,085.55710	5,192.781	20.49	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.15710	0.081	20.49	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			35.76240	28.257	17.36	0.0643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,671.16240	1,770.957	17.36	0.9357	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			40.21870	31.775	17.22	0.0716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,595.61870	1,694.475	17.22	0.9284	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,015.58210	5,122.795	20.49	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.18210	0.095	20.49	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			35.24150	27.847	17.38	0.0635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,680.64150	1,780.547	17.38	0.9365	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			302.07610	254.929	13.86	0.4318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			367.47610	427.629	13.86	0.5682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			32.27510	25.510	17.48	0.0586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,737.67510	1,838.210	17.48	0.9414	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			306.00920	258.380	13.83	0.4363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			361.40920	421.080	13.83	0.5637	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			36.82770	29.097	17.32	0.0661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,652.22770	1,751.797	17.32	0.9339	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,725.73260	4,832.880	20.49	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.33260	0.180	20.49	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			19.38750	15.401	18.07	0.0368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,074.78750	2,178.101	18.07	0.9632	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			58.05840	45.950	16.80	0.0997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,363.45840	1,458.650	16.80	0.9003	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			37.37230	29.527	17.31	0.0669	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,642.77230	1,742.227	17.31	0.9331	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,455.97560	4,563.023	20.49	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.57560	0.323	20.49	0.0010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			363.47710	307.370	13.49	0.4973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			288.87710	340.070	13.49	0.5027	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,598.28370	3,704.585	20.49	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			2.88370	1.885	20.49	0.0050	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,348.37900	2,453.080	18.54	0.9746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			12.97900	10.380	18.54	0.0254	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			5.25330	3.861	19.69	0.0099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,060.65330	3,166.561	19.69	0.9901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			286.81100	241.559	13.97	0.4142	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,637.78550	1,735.944	17.34	0.9180	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			49.38550	39.744	17.34	0.0820	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,890.40620	3,997.432	19.62	0.9967	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			2.00620	1.232	19.62	0.0033	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,412.75050	3,519.159	19.51	0.9925	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			4.35050	2.959	19.51	0.0075	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,805.13250	1,904.949	17.59	0.9311	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			41.43250	33.349	17.59	0.0689	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			438.19470	378.249	13.55	0.5346	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			285.69470	333.649	13.55	0.4654	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,569.32600	1,665.525	17.16	0.9023	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			61.82600	50.125	17.16	0.0977	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,450.07300	1,544.379	16.93	0.8869	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			72.57300	58.979	16.93	0.1131	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,628.24300	1,723.020	17.17	0.8934	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			72.64300	59.119	17.17	0.1066	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,694.10010	3,800.537	18.39	0.9931	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			4.80010	2.837	18.39	0.0069	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,989.58690	2,088.381	17.76	0.9253	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			50.28690	40.681	17.76	0.0747	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,476.00690	3,581.882	18.39	0.9902	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			6.70690	4.182	18.39	0.0098	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			38.19110	30.741	18.19	0.0577	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,237.49110	2,338.441	18.19	0.9423	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,083.86300	2,183.481	17.93	0.9314	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			46.16300	37.281	17.93	0.0686	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			302.46440	349.594	13.64	0.4486	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			497.86440	436.494	13.64	0.5514	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,623.23170	1,716.623	17.06	0.8815	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			84.93170	69.723	17.06	0.1185	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,061.19180	4,168.533	18.09	0.9959	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.89180	1.633	18.09	0.0041	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,564.80040	3,670.842	18.09	0.9909	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			6.50040	3.942	18.09	0.0091	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,675.03210	1,768.277	17.11	0.8808	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,911.47160	4,018.462	17.81	0.9943	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			4.07160	2.362	17.81	0.0057	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			451.72350	510.042	14.14	0.5406	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			404.32350	353.942	14.14	0.4594	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			87.63210	72.177	17.11	0.1192	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,383.23970	2,483.456	18.22	0.9373	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			45.23970	36.556	18.22	0.0627	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,612.02880	1,701.512	16.85	0.8494	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			122.22880	102.412	16.85	0.1506	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,266.30510	4,374.903	19.42	0.9889	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			6.50510	5.803	19.42	0.0111	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,752.72850	3,860.638	19.42	0.9794	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			12.92850	11.538	19.42	0.0206	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	17/09/2018	Foreign Exchange Option	12.85	Call			316.09470	277.091	15.10	0.3394	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			829.29470	900.091	15.10	0.6606	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,386.12650	1,287.338	12.70	0.8901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			49.32650	60.338	12.70	0.1099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,848.87140	2,950.548	18.52	0.9422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			45.67140	37.548	18.52	0.0578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			425.23140	376.716	14.44	0.4340	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			588.43140	649.716	14.44	0.5660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,822.16630	3,928.407	19.50	0.9746	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			18.96630	15.407	19.50	0.0254	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,655.67080	3,761.824	19.50	0.9697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			22.47080	18.824	19.50	0.0303	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,724.40590	3,830.340	19.50	0.9718	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			21.20590	17.340	19.50	0.0282	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			288.12130	251.710	15.30	0.3134	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			911.32130	984.710	15.30	0.6866	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,475.95490	1,561.398	16.52	0.8128	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			162.75490	138.398	16.52	0.1872	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			151.78790	128.743	16.63	0.1758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,544.98790	1,631.743	16.63	0.8242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			387.33710	342.009	14.65	0.4023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			660.53710	725.009	14.65	0.5977	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			206.51410	178.421	16.05	0.2335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,229.71410	1,311.421	16.05	0.7665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,763.52150	3,869.541	19.50	0.9730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			20.32150	16.541	19.50	0.0270	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			374.41200	330.200	14.72	0.3912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			687.61200	753.200	14.72	0.6088	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			226.09760	195.931	15.85	0.2532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,139.29760	1,218.931	15.85	0.7468	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,969.13710	4,075.882	19.50	0.9783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			15.93710	12.882	19.50	0.0217	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,689.84210	4,798.239	19.50	0.9904	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			6.64210	5.239	19.50	0.0096	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			650.91960	585.300	13.61	0.5962	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			314.11960	358.300	13.61	0.4038	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,180.15410	1,260.749	15.94	0.7559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			216.95410	187.749	15.94	0.2441	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			798.35880	724.377	13.25	0.6820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			211.55880	247.377	13.25	0.3180	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			504.23830	448.874	14.07	0.4958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			467.43830	521.874	14.07	0.5042	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			973.12890	889.598	12.98	0.7631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			136.32890	162.598	12.98	0.2369	1,702,730.44	10,472	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			736.55950	665.945	13.39	0.6478	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			249.75950	288.945	13.39	0.3522	3,240,806.00	11,216	48,200

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	14.85	Call			58.99970	48.255	18.17	0.0728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,572.19970	2,671.255	18.17	0.9272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			831.56210	755.010	13.17	0.6989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			194.76210	228.010	13.17	0.3011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			900.61830	820.046	13.06	0.7318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			163.81830	193.047	13.06	0.2682	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			58.47780	47.835	18.18	0.0722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,581.67780	2,680.835	18.18	0.9278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			57.96070	47.419	18.19	0.0716	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,591.16070	2,690.419	18.19	0.9284	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,604.06960	1,690.797	16.73	0.8227	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			157.96960	134.697	16.73	0.1773	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,458.87280	4,565.989	19.78	0.9836	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			12.77280	9.889	19.78	0.0164	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,919.35850	4,024.524	19.78	0.9714	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			23.25850	18.424	19.78	0.0286	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,211.28070	2,304.651	17.60	0.8735	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			116.88070	99.551	17.60	0.1265	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,740.13300	2,838.987	18.42	0.9097	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			81.93300	69.987	18.42	0.0903	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,598.75900	1,682.932	16.69	0.7929	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			203.65900	176.932	16.69	0.2071	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,635.23640	4,741.843	20.00	0.9769	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			20.13640	15.843	20.00	0.0231	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,098.90300	4,203.148	20.00	0.9628	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			33.80300	27.148	20.00	0.0372	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			304.25050	345.124	13.62	0.3590	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			816.85050	746.724	13.62	0.6410	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			201.29670	175.014	16.75	0.2031	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,648.69670	1,733.414	16.75	0.7969	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,423.90520	4,529.455	19.99	0.9705	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			26.50520	21.055	19.99	0.0295	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,541.47260	2,637.870	18.05	0.8881	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			106.37260	91.670	18.05	0.1119	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			225.85550	257.790	13.35	0.2903	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			985.45550	906.090	13.35	0.7097	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,656.36860	1,553.316	12.96	0.8990	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			56.76860	65.016	12.96	0.1010	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,124.71060	1,199.784	15.77	0.6869	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			334.31060	298.085	15.77	0.3131	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,594.86020	1,676.830	16.65	0.7686	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			246.06020	216.430	16.65	0.2314	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,883.43330	4,989.587	19.97	0.9741	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			24.63330	19.187	19.97	0.0259	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,290.25110	4,393.455	19.97	0.9581	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			41.45110	33.055	19.97	0.0419	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	11/12/2018	Foreign Exchange Option	13.65	Put			1,469.46530	1,549.435	16.44	0.7388	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			287.66530	255.735	16.44	0.2612	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,308.61410	3,409.147	19.32	0.9140	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			86.81410	75.447	19.32	0.0860	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,112.94850	1,185.986	15.70	0.6628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			385.74850	346.786	15.70	0.3372	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			635.11150	691.988	14.57	0.5108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			607.91150	552.788	14.57	0.4892	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			119.77780	104.836	18.30	0.1176	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,726.97780	2,824.036	18.30	0.8824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,592.68120	1,674.114	16.62	0.7582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			265.48120	234.913	16.62	0.2418	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			449.76430	405.433	15.29	0.3840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			936.96430	1,004.633	15.29	0.6160	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			965.41160	1,034.139	15.36	0.6242	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			438.21160	394.939	15.36	0.3758	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,550.01370	2,645.094	17.98	0.8705	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			132.81370	115.894	17.98	0.1295	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			119.17170	104.293	18.32	0.1170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,736.37170	2,833.493	18.32	0.8830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,064.64130	984.153	13.40	0.7190	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			231.84130	263.353	13.40	0.2810	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			120.39040	105.381	18.29	0.1182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,717.59040	2,814.581	18.29	0.8818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,798.33520	4,903.695	19.93	0.9685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			31.13520	24.495	19.93	0.0315	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,556.89690	3,658.399	19.76	0.9219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			79.69690	69.199	19.76	0.0781	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,590.32660	1,670.901	16.58	0.7464	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			289.22660	257.101	16.58	0.2536	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,109.60630	5,215.820	19.80	0.9719	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			28.50630	22.020	19.80	0.0281	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,478.69520	4,581.510	19.80	0.9550	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			47.59520	37.710	19.80	0.0450	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,707.13710	2,802.369	18.03	0.8508	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			173.03710	152.969	18.03	0.1492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,149.84920	1,069.160	13.71	0.6877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			333.64920	370.360	13.71	0.3123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			185.30080	164.357	18.23	0.1509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,899.10080	2,995.557	18.23	0.8491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			186.83660	165.775	18.20	0.1522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,880.63660	2,976.975	18.20	0.8478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			347.87220	312.986	16.69	0.2677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,781.67220	1,864.186	16.69	0.7323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			186.06490	165.063	18.21	0.1515	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,889.86490	2,986.263	18.21	0.8485	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			413.12100	379.541	17.05	0.2809	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,023.02100	2,103.941	17.05	0.7191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			411.32390	377.859	17.06	0.2798	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,031.22390	2,112.259	17.06	0.7202	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			409.53600	376.185	17.07	0.2788	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,039.43600	2,120.585	17.07	0.7212	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			415.94550	396.125	18.47	0.2401	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,188.84550	3,276.325	18.47	0.7599	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,065.53740	7,162.062	19.85	0.9383	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			92.63740	81.862	19.85	0.0617	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			414.95310	395.182	18.48	0.2396	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,197.85310	3,285.382	18.48	0.7604	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			413.96520	394.248	18.50	0.2390	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,206.86520	3,294.448	18.50	0.7610	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			733.43820	701.084	17.55	0.3461	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,582.33820	2,660.284	17.55	0.6539	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			737.39040	704.876	17.53	0.3477	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,566.29040	2,644.076	17.53	0.6523	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			735.41450	702.976	17.54	0.3469	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,574.31450	2,652.177	17.54	0.6531	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,715.93780	2,796.544	17.71	0.6537	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			762.43780	728.644	17.71	0.3463	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			837.01990	800.213	17.66	0.3635	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,671.51990	2,753.213	17.66	0.6365	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			834.95260	798.232	17.67	0.3627	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,679.45260	2,761.232	17.67	0.6373	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			832.89220	796.258	17.68	0.3619	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,687.39220	2,769.258	17.68	0.6381	0.00	0	0
Total \$ / R Option												15,615,821.47	75,468	2,591,418
Total \$ / R												1,002,717,904.37	157,714	3,781,310
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.08730		12.19460			0.0000	423,055.50	35	407
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.22700		12.33680			0.0000	0.00	0	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.36080		12.47280			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.63560		12.75010			0.0000	0.00	0	0
Total \$ / R MAXI Future												423,055.50	35	491
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			3,088.75510	2,441.864	17.53	0.0563	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			176,628.75510	186,711.864	17.53	0.9437	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			3,043.86310	2,406.534	17.54	0.0555	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			177,583.86310	187,676.534	17.54	0.9445	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			3,134.32100	2,477.665	17.51	0.0570	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			175,674.32100	185,747.665	17.51	0.9430	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			11,913.76090	10,016.287	17.02	0.1410	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			179,233.76090	188,316.287	17.02	0.8590	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	14.02	Call			11,812.13440	9,927.741	17.04	0.1399	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			180,132.13440	189,227.741	17.04	0.8601	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			12,016.53870	10,105.873	17.01	0.1421	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			178,336.53870	187,405.873	17.01	0.8579	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			11,332.21900	9,907.911	18.49	0.1114	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			283,052.21900	292,827.911	18.49	0.8886	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			11,276.03690	9,857.604	18.50	0.1108	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			283,996.03690	293,777.604	18.50	0.8892	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			11,220.02130	9,807.846	18.52	0.1103	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			284,940.02130	294,727.846	18.52	0.8897	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			41,132.38820	37,785.856	17.06	0.2798	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			203,122.38820	211,225.856	17.06	0.7202	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			40,953.59720	37,618.532	17.07	0.2788	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			203,943.59720	212,058.532	17.07	0.7212	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			41,312.10220	37,954.058	17.05	0.2809	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			202,302.10220	210,394.058	17.05	0.7191	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												423,055.50	35	491
£ / R	On 30/04/2018	Foreign Exchange Future			16.85640		17.04840			0.0000	0.00	0	9	
£ / R	On 18/06/2018	Foreign Exchange Future			16.99540		17.18940			0.0000	72,060,496.00	4,240	183,284	
£ / R	On 17/09/2018	Foreign Exchange Future			17.26010		17.45870			0.0000	0.00	0	13,662	
£ / R	On 14/12/2018	Foreign Exchange Future			17.51710		17.71980			0.0000	0.00	0	923	
£ / R	On 18/03/2019	Foreign Exchange Future			17.79390		18.00430			0.0000	0.00	0	951	
£ / R	On 14/06/2019	Foreign Exchange Future			18.06030		18.26770			0.0000	0.00	0	3,115	
Total £ / R Future												72,060,496.00	4,240	201,944
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put			435.95080	556.130	14.79	0.6619	0.00	0	0	
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call			254.35080	182.530	14.79	0.3381	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call			16,989.40000	16,795.400	21.51	1.0000	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	21.51	0.0000	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call			260.75600	210.325	15.77	0.2690	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put			961.35600	1,104.924	15.77	0.7310	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call			374.72020	306.366	15.23	0.3635	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put			685.32020	810.966	15.23	0.6365	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put			3,228.04390	3,418.225	18.22	0.9757	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call			17.44390	13.625	18.22	0.0243	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call			258.31170	208.278	15.79	0.2668	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put			968.91170	1,112.878	15.79	0.7332	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call			255.88900	206.253	15.80	0.2647	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put			976.48900	1,120.853	15.80	0.7353	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call			458.43920	395.507	15.94	0.3297	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put			1,249.73920	1,385.407	15.94	0.6703	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call			455.64810	393.071	15.95	0.3280	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put			1,256.94810	1,392.971	15.95	0.6720	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			461.24650	397.958	15.93	0.3313	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,242.54650	1,377.858	15.93	0.6687	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			791.68320	703.678	15.94	0.4306	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,181.88320	1,296.578	15.94	0.5694	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			788.04010	700.317	15.94	0.4291	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,188.24010	1,303.217	15.94	0.5709	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			784.41250	696.976	15.95	0.4275	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,194.61250	1,309.876	15.95	0.5725	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,023.28440	921.701	16.08	0.4636	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,308.98440	1,417.801	16.08	0.5364	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,019.43610	918.110	16.08	0.4623	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,315.13610	1,424.210	16.08	0.5377	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,015.60830	914.539	16.09	0.4610	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,321.30830	1,430.639	16.09	0.5390	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,121.86890	1,024.104	15.87	0.4650	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,484.16890	1,593.804	15.87	0.5350	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,118.11150	1,020.567	15.87	0.4638	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,490.41150	1,600.267	15.87	0.5362	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,125.64620	1,027.653	15.86	0.4661	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,477.94620	1,587.353	15.86	0.5339	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												72,060,496.00	4,240	202,944
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11423		0.11569			0.0000	205,958.49	1,803	8,286
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11633		0.11784			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11842		0.11997			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12293		0.12725			0.0000	0.00	0	0
Total ¥ / R Future												205,958.49	1,803	8,286
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			57.86130	45.037	19.01	0.0930	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,488.36130	1,621.937	19.01	0.9070	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			19.66380	20.293	22.74	0.0405	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,450.16380	2,597.193	22.74	0.9595	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			211.15660	169.930	16.94	0.2933	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			641.65660	746.830	16.94	0.7067	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			229.11360	195.112	19.33	0.2271	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,445.41360	1,562.312	19.33	0.7729	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			128.93160	111.179	21.97	0.1314	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,345.23160	2,478.379	21.97	0.8686	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			478.83320	412.031	17.40	0.4237	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			695.13320	779.231	17.40	0.5763	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			723.93830	642.095	17.62	0.4951	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			727.23830	800.395	17.62	0.5049	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			419.07220	368.967	19.35	0.3160	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,422.37220	1,527.267	19.35	0.6840	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,219.22740	1,100.500	15.00	0.7379	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			222.52740	258.800	15.00	0.2621	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			973.20560	767.022	19.37	0.4396	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,248.00560	1,473.922	19.37	0.5604	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			683.11940	591.486	21.80	0.3389	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,957.91940	2,298.386	21.80	0.6611	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,386.45600	1,119.193	17.96	0.5873	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			661.25600	826.093	17.96	0.4127	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												205,958.49	1,803	8,286
€ / R	On	29/03/2018	Foreign Exchange Future			14.69040		14.86950			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.72630		14.91510			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.78310		14.97690			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.85380		15.04810			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.92950		15.12550			0.0000	70,706,112.00	4,736	122,789
€ / R	On	17/09/2018	Foreign Exchange Future			15.21240		15.41410			0.0000	0.00	0	50,892
€ / R	On	14/12/2018	Foreign Exchange Future			15.49270		15.69860			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.80040		16.01460			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			16.03880		16.24940			0.0000	0.00	0	3,542
Total € / R Future												70,706,112.00	4,736	181,452
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,340.56620	2,519.629	28.10	0.9998	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.06620	0.029	28.10	0.0002	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			164.67880	265.117	11.79	0.6434	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			189.77880	101.417	11.79	0.3566	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			411.29470	547.014	12.77	0.7548	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			148.19470	90.114	12.77	0.2452	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			274.36280	372.731	12.26	0.5553	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			342.46280	246.531	12.26	0.4447	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			208.05750	153.698	13.64	0.2601	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			75.44980	110.489	11.59	0.2184	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			900.94980	739.989	11.59	0.7816	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			38.85320	58.230	11.69	0.1306	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,132.02780	1,937.960	14.01	0.9785	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			6.52780	8.460	14.01	0.0215	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			309.43870	403.542	12.39	0.5183	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			434.93870	333.042	12.39	0.4817	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			712.55750	854.198	13.64	0.7399	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			67.65990	98.039	11.53	0.1999	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			133.64990	95.309	14.27	0.1732	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,008.14990	1,165.809	14.27	0.8268	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			93.19480	138.568	11.70	0.2576	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			818.69480	668.068	11.70	0.7424	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,154.35320	977.730	11.69	0.8694	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			35.23980	53.398	11.74	0.1213	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			77.37550	53.739	15.00	0.1044	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,391.87550	1,564.239	15.00	0.8956	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,637.92030	1,447.314	12.28	0.9537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			12.42030	17.814	12.28	0.0463	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			943.15990	777.539	11.53	0.8001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			20.05040	32.526	11.99	0.0790	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			324.59470	245.918	12.89	0.3821	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			449.09470	566.418	12.89	0.6179	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,504.87450	6,700.721	22.38	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.37450	0.221	22.38	0.0005	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,190.73980	1,012.898	11.74	0.8787	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			609.85370	743.359	13.36	0.6992	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,426.32120	5,621.646	22.38	0.9976	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			1.82120	1.146	22.38	0.0024	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,492.03640	3,686.933	19.54	0.9869	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			7.53640	6.433	19.54	0.0131	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,395.55040	1,212.026	11.99	0.9210	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			242.48780	180.606	13.38	0.2977	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			616.98780	751.106	13.38	0.7023	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			239.65420	178.380	13.40	0.2947	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			624.15420	758.880	13.40	0.7053	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			245.35370	182.859	13.36	0.3008	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			366.27390	298.581	14.01	0.3219	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			952.17390	1,086.181	14.01	0.6781	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,220.12380	6,421.108	19.18	0.9944	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,948.57730	1,757.559	12.14	0.9251	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			34.47730	45.159	12.14	0.0749	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,277.42590	1,119.933	12.03	0.7921	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			113.32590	157.533	12.03	0.2079	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			162.46160	123.805	15.35	0.1520	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,555.36010	1,712.555	15.03	0.8057	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			209.46010	164.955	15.03	0.1943	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			409.44910	335.911	13.80	0.3542	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			845.34910	973.511	13.80	0.6458	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			161.19000	122.764	15.36	0.1509	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			28.52030	25.516	18.83	0.0337	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			4.22380	3.508	19.18	0.0056	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,174.42030	4,373.116	18.83	0.9663	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,857.09000	2,020.364	15.36	0.8491	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			159.92850	121.732	15.37	0.1498	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,865.82850	2,029.332	15.37	0.8502	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,848.36160	2,011.405	15.35	0.8480	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			219.97990	179.239	16.13	0.1671	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,401.37990	2,566.539	16.13	0.8329	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			218.83890	178.264	16.14	0.1662	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,410.23890	2,575.564	16.14	0.8338	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			217.70110	177.292	16.15	0.1654	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,419.10110	2,584.592	16.15	0.8346	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			957.03350	1,070.566	13.93	0.5351	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			829.26310	727.959	13.91	0.4683	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			944.66310	1,057.559	13.91	0.5317	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			825.44260	724.451	13.92	0.4666	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			950.84260	1,064.051	13.92	0.5334	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			821.63350	720.966	13.93	0.4649	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,413.90930	1,536.117	14.68	0.5902	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			790.23790	702.118	14.69	0.4085	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,420.83790	1,543.318	14.69	0.5915	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			796.39380	707.736	14.67	0.4111	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,406.99380	1,528.936	14.67	0.5889	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			793.30930	704.917	14.68	0.4098	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												70,706,112.00	4,736	788,959
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.20400		9.28930			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.29850		9.39380			0.0000	1,748,118.00	188	9,582
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.41340		9.51090			0.0000	0.00	0	650
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.52590		9.62450			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.76010		9.85930			0.0000	0.00	0	0
Total AU\$ / R Future												1,748,118.00	188	21,090
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			47.36560	76.283	11.78	0.5337	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			116.66560	60.283	11.78	0.4663	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,124.38950	1,214.921	14.50	0.9506	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			17.77630	13.109	14.53	0.0483	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,133.97630	1,224.609	14.53	0.9517	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			18.61320	13.740	14.48	0.0504	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,114.81320	1,205.240	14.48	0.9496	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			18.18950	13.420	14.50	0.0494	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			32.92890	26.213	14.97	0.0633	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,642.02890	1,732.813	14.97	0.9367	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			32.46310	25.837	14.99	0.0624	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,651.56310	1,742.437	14.99	0.9376	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			33.40180	26.595	14.95	0.0641	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,632.50180	1,723.195	14.95	0.9359	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,912.48120	2,000.212	15.84	0.9028	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			66.33680	55.708	15.87	0.0965	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,921.83680	2,009.808	15.87	0.9035	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			65.70090	55.308	15.89	0.0958	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,931.20090	2,019.408	15.89	0.9042	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			66.98120	56.112	15.84	0.0972	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			250.07060	223.202	14.60	0.2542	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,400.77060	1,473.102	14.60	0.7458	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			248.26020	221.550	14.61	0.2527	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,408.96020	1,481.450	14.61	0.7473	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			251.89150	224.870	14.59	0.2558	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,392.59150	1,464.770	14.59	0.7442	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,748,118.00	188	21,090
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.25070		9.32850			0.0000	0.00	0	940
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.49170		9.47090			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	940
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			9.93720	0.996	12.30	0.0056	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,501.43720	1,570.296	12.30	0.9944	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			9.71810	0.950	12.30	0.0054	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,511.21810	1,580.250	12.30	0.9946	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			10.16140	1.044	12.30	0.0059	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,491.66140	1,560.344	12.30	0.9941	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			425.40900	437.148	13.28	0.5270	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			434.50900	425.448	13.28	0.4730	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			421.17500	432.666	13.29	0.5234	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			440.27500	430.966	13.29	0.4766	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			429.68360	441.671	13.27	0.5307	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			428.78360	419.971	13.27	0.4693	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	940
CF CANDCO	On	28/03/2018	Foreign Exchange Future			1.24490		5.23300			0.0000	0.00	0	5,000
Total CF CANDO CAHB Future												0.00	0	5,000
Total CF CANDO CAHB												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			0.29310		2.27840			0.0000	0.00	0	5,000
Total CF CANDO CAHC Future												0.00	0	5,000
Total CF CANDO CAHC												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			50.89740		216.72920			0.0000	0.00	0	5,000
Total CF CANDO CAHE Future												0.00	0	5,000
Total CF CANDO CAHE												0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Future			12.75500		12.93620			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.01000		13.19590			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.26050		13.45250			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.75000		14.24670			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			35.13340	25.242	16.40	0.0585	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,638.93340	1,810.242	16.40	0.9415	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			34.76470	24.992	16.43	0.0579	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,648.56470	1,819.992	16.43	0.9421	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			35.50640	25.496	16.37	0.0591	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,629.30640	1,800.496	16.37	0.9409	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			97.80840	58.927	15.09	0.0949	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,941.90840	2,088.927	15.09	0.9051	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			96.95550	58.245	15.10	0.0940	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,951.05550	2,098.245	15.10	0.9060	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			98.66930	59.617	15.09	0.0959	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,932.76930	2,079.617	15.09	0.9041	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			713.82940	612.598	12.96	0.5358	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			471.32940	562.098	12.96	0.4642	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			709.06220	608.018	12.96	0.5331	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			476.56220	567.518	12.96	0.4669	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			718.62600	617.201	12.95	0.5385	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			466.12600	556.701	12.95	0.4615	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,213.40530	1,502.439	14.77	0.6320	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			727.21310	520.142	14.79	0.3666	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,220.51310	1,510.142	14.79	0.6334	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			733.00610	524.743	14.76	0.3694	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,206.30610	1,494.743	14.76	0.6306	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			730.10530	522.439	14.77	0.3680	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.89960		1.91860			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.91270		1.93170			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.92570		1.94500			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.95210		1.97180			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			177.42170	138.945	13.93	0.1966	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,191.42170	1,342.945	13.93	0.8034	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			160.10120	124.822	14.04	0.1795	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,274.10120	1,428.822	14.04	0.8205	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			196.51910	154.593	13.82	0.2151	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,110.51910	1,258.593	13.82	0.7849	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,188.34560	2,345.561	15.04	0.8323	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			193.32070	162.473	15.15	0.1589	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,276.32070	2,435.473	15.15	0.8411	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			182.06300	153.041	15.27	0.1505	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,365.06300	2,526.041	15.27	0.8495	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			205.34560	172.561	15.04	0.1677	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,078.81500	969.022	13.53	0.5511	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			728.81500	812.022	13.53	0.4489	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,029.33130	923.048	13.59	0.5334	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			779.33130	866.048	13.59	0.4666	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,130.14950	1,016.828	13.48	0.5691	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			680.14950	759.828	13.48	0.4309	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,232.34110	1,327.377	14.23	0.4915	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,208.53920	1,109.148	14.28	0.4960	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,290.53920	1,388.148	14.28	0.5040	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,168.00650	1,071.159	14.33	0.4836	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,350.00650	1,450.159	14.33	0.5164	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,250.34110	1,148.377	14.23	0.5085	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.02820		2.05530			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06880		2.09660			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.10450		2.13250			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27070		2.29850			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,874.70820	2,095.974	15.09	0.8903	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			154.33710	99.865	15.11	0.1343	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,701.33710	1,917.865	15.11	0.8657	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			140.44010	88.350	15.10	0.1215	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,787.44010	2,006.350	15.10	0.8785	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			127.70820	77.974	15.09	0.1097	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			213.58920	160.274	16.01	0.1413	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,747.58920	2,972.274	16.01	0.8587	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			199.34940	149.516	16.03	0.1334	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,833.34940	3,061.516	16.03	0.8666	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			185.93020	139.415	16.05	0.1258	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,919.93020	3,151.415	16.05	0.8742	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,214.15720	1,062.011	14.45	0.5316	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			889.15720	1,017.011	14.45	0.4684	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,310.20360	1,150.561	14.29	0.5623	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			785.20360	905.561	14.29	0.4377	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,261.35820	1,105.488	14.37	0.5469	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			836.35820	960.488	14.37	0.4531	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			801.06500	898.153	14.51	0.3375	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,229.45060	2,051.386	14.58	0.6515	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			844.45060	944.386	14.58	0.3485	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,343.93760	2,159.729	14.45	0.6734	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			758.93760	852.729	14.45	0.3266	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,286.06500	2,105.153	14.51	0.6625	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.54570		1.55950			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.56610		1.58040			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.58510		1.59950			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.67790		1.69120			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			48.16280	35.326	16.79	0.0648	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,053.16280	2,178.326	16.79	0.9352	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			43.04130	30.977	16.88	0.0577	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,148.04130	2,273.977	16.88	0.9423	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			53.91640	40.266	16.70	0.0728	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,958.91640	2,083.266	16.70	0.9272	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			100.12610	82.989	16.96	0.0986	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,696.12610	2,821.989	16.96	0.9014	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			93.10100	77.097	17.06	0.0923	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,789.10100	2,916.097	17.06	0.9077	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			86.58960	71.223	17.13	0.0861	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,882.58960	3,010.223	17.13	0.9139	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			923.38170	841.385	14.14	0.5555	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			628.38170	690.385	14.14	0.4445	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			875.72070	796.656	14.23	0.5348	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			680.72070	745.656	14.23	0.4652	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			973.23930	888.275	14.05	0.5764	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			578.23930	637.275	14.05	0.4236	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			904.55030	847.894	15.96	0.4283	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,592.55030	1,668.894	15.96	0.5717	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			874.24970	819.066	16.05	0.4167	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,662.24970	1,740.066	16.05	0.5833	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			936.00380	877.839	15.87	0.4402	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,524.00380	1,598.839	15.87	0.5598	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11780		0.11850			0.0000	0.00	0	1,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	17/09/2018	Foreign Exchange Future			0.11750		0.11760			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11730		0.11750			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11500		0.11370			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	18/06/2018	Foreign Exchange Future			1.57670		1.58800			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60090		1.61240			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62260		1.63460			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67270		1.68550			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.69050		8.80840			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.79160		8.91180			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.89060		9.01230			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.40600		9.52200			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			22.40560	15.240	15.35	0.0557	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,054.00560	1,164.740	15.35	0.9443	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			21.90220	14.892	15.37	0.0545	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,063.50220	1,174.392	15.37	0.9455	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			22.92090	15.596	15.32	0.0569	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,044.52090	1,155.096	15.32	0.9431	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			79.44810	59.785	14.92	0.1342	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,097.64810	1,198.185	14.92	0.8658	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			78.30360	58.870	14.93	0.1324	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,106.50360	1,207.270	14.93	0.8676	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			80.61090	60.713	14.90	0.1360	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,088.81090	1,189.113	14.90	0.8640	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			472.13420	407.845	13.86	0.5127	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			379.83420	437.245	13.86	0.4873	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			467.28610	403.625	13.87	0.5089	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			384.98610	443.025	13.87	0.4911	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			462.47630	399.439	13.88	0.5052	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			390.17630	448.839	13.88	0.4948	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			458.89040	413.824	14.91	0.4059	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			856.89040	927.824	14.91	0.5941	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			455.73140	410.942	14.93	0.4037	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			863.73140	934.942	14.93	0.5963	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			462.07130	416.727	14.90	0.4081	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			850.07130	920.727	14.90	0.5919	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 NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.25070		1.25870			0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.25850		1.26680			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.26600		1.27330			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.33840		1.34710			0.0000	0.00	0	0
Total PULA / R Future									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			613.00000	693.000		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			713.00000	793.000		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			513.00000	593.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Put			1,032.00000	1,115.000		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			1,132.00000	1,215.000		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			932.00000	1,015.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			133.00000	60.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			33.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			0.00000	40.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			233.00000	160.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			271.00000	184.000		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			171.00000	84.000		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			371.00000	284.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 18/06/2018 Foreign Exchange Future			1.40610		1.40960			0.0000	1,653,573.60	1,176	0
QUANTO £ On 17/09/2018 Foreign Exchange Future			1.41160		1.41520			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									1,653,573.60	1,176	0
Total QUANTO £ / \$									1,653,573.60	1,176	0
QUANTO € On 18/06/2018 Foreign Exchange Future			1.23510		1.24030			0.0000	0.00	0	190
QUANTO € On 17/09/2018 Foreign Exchange Future			1.24420		1.24940			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 QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.75420	0.11224	8.64340			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.59640	0.11224	8.48630			0.0000	0.00	0	283
Total R / ¥EN Future												0.00	0	283
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11224	2,483.12910	3,075.572	15.26	0.5657	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11224	2,749.12910	2,233.572	15.26	0.4343	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11224	2,431.04600	3,022.303	15.26	0.5597	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11224	2,797.04600	2,280.303	15.26	0.4403	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11224	2,536.79980	3,129.445	15.26	0.5717	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11224	2,702.79980	2,187.445	15.26	0.4283	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11224	1,578.04100	1,984.873	14.93	0.4323	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11224	4,044.04100	3,342.873	14.93	0.5677	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11224	3,406.02340	3,905.960	16.25	0.5214	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11224	4,543.02340	3,941.960	16.25	0.4786	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11224	3,363.07810	3,851.930	16.23	0.5173	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11224	4,600.07810	3,987.930	16.23	0.4827	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11224	3,320.52600	3,797.333	16.19	0.5132	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11224	4,657.52600	4,033.333	16.19	0.4868	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.18690		9.27150			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.31290		9.40090			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.43360		9.52330			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.01140		10.09570			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			37.99920	29.252	14.34	0.0977	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			866.49920	942.352	14.34	0.9023	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			37.18620	28.545	14.36	0.0956	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			875.68620	951.645	14.36	0.9044	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			38.83140	29.912	14.32	0.0997	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			857.33140	933.012	14.32	0.9003	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			146.72240	124.028	13.67	0.2447	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			745.82240	811.128	13.67	0.7553	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			144.77630	122.322	13.69	0.2418	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			753.87630	819.422	13.69	0.7582	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			148.69540	125.758	13.65	0.2476	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			737.79540	802.858	13.65	0.7524	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			491.53340	441.460	12.70	0.5464	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			338.23340	377.860	12.70	0.4536	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			486.57090	436.816	12.72	0.5425	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			343.27090	383.216	12.72	0.4575	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			496.53960	446.141	12.69	0.5503	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			333.23960	372.541	12.69	0.4497	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			652.04160	606.951	13.46	0.5355	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			546.34160	585.551	13.46	0.4645	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			647.62230	602.728	13.47	0.5329	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			551.92230	591.328	13.47	0.4671	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			643.23070	598.616	13.48	0.5302	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			557.53070	597.216	13.48	0.4698	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.99770		3.01490			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			2.95220		2.96820			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.90640		2.92010			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.90290		2.91560			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	6,380
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			1.10140	0.884	17.10	0.0105	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			646.20140	663.184	17.10	0.9895	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.08840	0.875	17.28	0.0103	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			656.18840	673.175	17.28	0.9897	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			1.11520	0.893	16.91	0.0107	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			636.21520	653.193	16.91	0.9893	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			12.67690	11.380	13.34	0.0916	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			404.47690	419.180	13.34	0.9084	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			11.92810	10.695	13.36	0.0869	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			413.72810	428.495	13.36	0.9131	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			13.46900	12.106	13.32	0.0966	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			395.26900	409.906	13.32	0.9034	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			106.82390	100.343	12.89	0.4442	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			156.72390	163.943	12.89	0.5558	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			102.83380	96.549	12.91	0.4324	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			162.73380	170.149	12.91	0.5676	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			110.93270	104.254	12.88	0.4562	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			150.83270	157.854	12.88	0.5438	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			39.23010	36.984	15.74	0.1514	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			653.63010	664.084	15.74	0.8486	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			38.60780	36.390	15.81	0.1489	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			663.00780	673.490	15.81	0.8511	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			39.86940	37.595	15.67	0.1539	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			644.26940	654.695	15.67	0.8461	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	6,380
ZMW / R On 18/06/2018			Foreign Exchange Future	1.23910	1.25170			0.0000	0.00	0	0
ZMW / R On 17/09/2018			Foreign Exchange Future	1.22100	1.23350			0.0000	0.00	0	0
ZMW / R On 14/12/2018			Foreign Exchange Future	1.19990	1.21220			0.0000	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.16760	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									1 133 899 396.49	94,424	1,628,870
Total Options									15 615 821.47	75,468	3,201,125
Grand Total:									1,149,515,217.96	169,892	4,829,995