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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/01/2018 Foreign Exchange Future			12.45280		12.42470			0.0000	14,021,852.80	1,126	0
\$ / R On 12/01/2018 Foreign Exchange Future			12.45480		12.42470			0.0000	0.00	0	0
\$ / R On 15/01/2018 Foreign Exchange Future			12.45920		12.42970			0.0000	0.00	0	649
\$ / R On 16/01/2018 Foreign Exchange Future			12.46070		12.43130			0.0000	0.00	0	500
\$ / R On 17/01/2018 Foreign Exchange Future			12.46170		12.40070			0.0000	0.00	0	0
\$ / R On 18/01/2018 Foreign Exchange Future			12.46270		12.43470			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.46360		12.43630			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.47310		12.44800			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.48600		12.45970			0.0000	174,804.00	14	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.48820		12.46160			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.49040		12.46350			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.49900		12.47130			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.50330		12.47520			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.50550		12.47720			0.0000	14,081,193.00	1,126	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.51200		12.48300			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.51380		12.48480			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.51750		12.48850			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			12.51940		12.49030			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.54170		12.51240			0.0000	0.00	0	1,015
\$ / R On 01/03/2018 Foreign Exchange Future			12.54350		12.51420			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.54540		12.51610			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2018	Foreign Exchange Future			12.56930		12.53980			0.0000	0.00	0	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			12.57660		12.54700			0.0000	537,511,307.40	42,739	1,043,534
\$ / R	On	29/03/2018	Foreign Exchange Future			12.59470		12.56480			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.64190		12.61140			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.64370		12.61320			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.65270		12.62220			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.66910		12.63840			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.67270		12.64200			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.67820		12.64740			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.68000		12.64920			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.70900		12.67790			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.74170		12.71020			0.0000	34,402,590.00	2,700	175,771
\$ / R	On	29/06/2018	Foreign Exchange Future			12.76160		12.73000			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.76710		12.73540			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.77430		12.74260			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.79940		12.76740			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.80650		12.77440			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.80820		12.77610			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.81880		12.78660			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.83120		12.79890			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.84180		12.80950			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.87370		12.84100			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.90380		12.87090			0.0000	670,997.60	52	5,264
\$ / R	On	28/09/2018	Foreign Exchange Future			12.92330		12.89020			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.97050		12.93710			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.97740		12.94390			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.98090		12.94740			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.98950		12.95600			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.00330		12.96970			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			13.03270		12.99900			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			13.05170		13.01790			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.05690		13.02310			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			13.08620		13.05230			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.16640		13.13200			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.22800		13.19270			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.39220		13.35450			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.73190		13.68920			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.12060		14.07310			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.22140		14.17260			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.32660		14.27650			0.0000	0.00	0	0
Total \$ / R Future												600,862,744.80	47,757	1,484,248
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			1,795.30860	1,767.200	17.95	1.0000	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			0.00860	0.000	17.95	0.0000	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,495.32390	1,465.217	41.91	0.9998	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			0.02390	0.017	41.91	0.0002	0.00	0	0

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\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			1,070.55110	1,040.950	23.10	0.9984	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Put			106.16390	81.191	13.89	0.4983	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Call			75.86390	80.391	13.89	0.5017	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			1,320.37950	1,290.841	25.17	0.9996	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			0.07950	0.041	25.17	0.0004	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put			410.47690	380.151	17.73	0.9196	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Call			10.17690	9.351	17.73	0.0804	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Call			112.93200	122.115	14.30	0.6335	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Put			73.23200	52.915	14.30	0.3665	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call			18.68360	17.900	16.59	0.1452	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put			308.98360	278.700	16.59	0.8548	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,690.33870	1,660.825	30.35	0.9998	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			0.03870	0.025	30.35	0.0002	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			0.25110	0.150	23.10	0.0016	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			1,099.08950	1,069.587	22.90	0.9974	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			0.38950	0.287	22.90	0.0026	0.00	0	0
\$ / R	On	17/01/2018	Foreign Exchange Option	12.20	Call			0.00000	284.833	15.64	0.8390	0.00	0	0
\$ / R	On	17/01/2018	Foreign Exchange Option	12.20	Put			0.00000	23.133	15.64	0.1610	115,666.00	5,000	5,000
\$ / R	On	17/01/2018	Foreign Exchange Option	12.22	Put			0.00000	26.113	15.53	0.1783	1,044,516.00	40,000	40,000
\$ / R	On	17/01/2018	Foreign Exchange Option	12.22	Call			0.00000	267.813	15.53	0.8217	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.30580	0.246	25.22	0.0018	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,465.60580	1,437.546	25.22	0.9982	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,505.56500	1,477.513	25.50	0.9984	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			0.26500	0.213	25.50	0.0016	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,314.34430	1,286.934	23.30	0.9962	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			0.64430	0.534	23.30	0.0038	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,452.82690	1,427.612	20.29	0.9955	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.82690	0.712	20.29	0.0045	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,791.22720	1,764.782	20.66	0.9959	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.92720	0.782	20.66	0.0041	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			120.48170	105.867	13.55	0.3713	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			220.18170	231.867	13.55	0.6287	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			144.16010	127.862	13.69	0.4198	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			193.86010	203.862	13.69	0.5802	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			66.08230	66.934	15.09	0.2521	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			406.38230	380.934	15.09	0.7479	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			854.29380	827.543	16.94	0.9375	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			13.99380	13.543	16.94	0.0625	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			286.77870	302.239	13.25	0.7312	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			77.07870	66.239	13.25	0.2688	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			19.42960	18.913	16.61	0.0844	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			759.72960	732.914	16.61	0.9156	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			243.01380	256.074	13.44	0.6669	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			103.31380	90.074	13.44	0.3331	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,541.98770	1,515.492	19.55	0.9922	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			1.68770	1.492	19.55	0.0078	0.00	0	23,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			10.05240	9.680	17.27	0.0461	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			950.35240	923.680	17.27	0.9539	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,442.47600	1,415.961	19.11	0.9898	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			2.17600	1.961	19.11	0.0102	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			15.44680	14.974	16.84	0.0685	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			825.74680	798.974	16.84	0.9315	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			16.49600	16.009	16.77	0.0727	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			806.79600	780.009	16.77	0.9273	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			22.13260	21.601	16.47	0.0950	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			722.43260	695.601	16.47	0.9050	0.00	0	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,328.50550	3,301.900	28.46	0.9996	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.10550	0.100	28.46	0.0004	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,418.49670	3,391.894	28.96	0.9996	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.09670	0.094	28.96	0.0004	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,058.54070	3,031.924	26.95	0.9994	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.14070	0.124	26.95	0.0006	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			131.77440	136.743	14.23	0.4327	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			240.17440	218.543	14.23	0.5673	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,758.60360	2,731.965	25.27	0.9992	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.20360	0.165	25.27	0.0008	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			35.42460	34.707	16.05	0.1407	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			613.82460	586.507	16.05	0.8593	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			713.49570	686.618	16.48	0.8954	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			25.09570	24.818	16.48	0.1046	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			160.87730	143.077	13.75	0.4374	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			194.37730	203.477	13.75	0.5626	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,333.41310	1,305.505	17.64	0.9793	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			4.71310	4.505	17.64	0.0207	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			29.96530	30.505	16.38	0.1146	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			758.66530	731.505	16.38	0.8854	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,575.29260	2,547.124	22.45	0.9981	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.49260	0.424	22.45	0.0019	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			724.03930	696.247	16.33	0.8619	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			39.23930	39.547	16.33	0.1381	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			5.81110	4.994	17.88	0.0217	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,390.61110	1,361.694	17.88	0.9783	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			168.30330	150.581	13.66	0.4148	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			235.50330	246.082	13.66	0.5852	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,424.69490	1,395.159	18.05	0.9720	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			7.69490	7.159	18.05	0.0280	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			11.09600	10.350	17.60	0.0395	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,278.09600	1,248.350	17.60	0.9605	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,719.32410	1,690.128	18.95	0.9845	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			4.12410	3.928	18.95	0.0155	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,696.75510	1,667.557	18.88	0.9810	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			5.25510	5.057	18.88	0.0190	0.00	0	0

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\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,715.20130	1,685.925	18.92	0.9803	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			5.50130	5.325	18.92	0.0197	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,314.20780	1,285.329	17.78	0.9243	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			26.60780	27.029	17.78	0.0757	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,679.42880	1,650.311	18.36	0.9634	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			11.82880	12.011	18.36	0.0366	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			57.53700	58.524	16.71	0.1498	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			943.33700	915.024	16.71	0.8502	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,033.93260	1,005.291	16.98	0.8725	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			48.13260	48.791	16.98	0.1275	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			943.56490	915.354	16.72	0.8469	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			59.66490	60.754	16.72	0.1531	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,807.29320	1,778.076	18.12	0.9545	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			17.09320	17.376	18.12	0.0455	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.30810	0.309	24.08	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,953.30810	4,923.709	24.08	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.30210	0.303	24.08	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,963.30210	4,933.703	24.08	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.31430	0.315	24.08	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			231.19530	238.161	14.56	0.4260	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			164.93600	150.975	13.34	0.3135	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			577.54510	552.798	15.17	0.6606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			174.54510	179.398	15.17	0.3394	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			2.53670	2.573	24.08	0.0063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			3,845.53670	3,815.973	24.08	0.9937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			434.19530	411.561	14.56	0.5740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			775.95380	749.356	15.94	0.7482	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			247.94350	255.538	14.40	0.4499	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			400.94350	378.938	14.40	0.5501	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			901.87340	874.530	16.34	0.7913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			98.87340	101.130	16.34	0.2087	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			461.93600	477.575	13.34	0.6865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			784.17850	757.526	15.97	0.7513	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,889.41080	1,860.107	18.05	0.9570	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			16.41080	16.707	18.05	0.0430	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,176.29830	1,147.946	17.16	0.8596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			63.29830	64.546	17.16	0.1404	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			122.95380	125.955	15.94	0.2518	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			12.99890	13.239	18.15	0.0349	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			77.33890	78.969	16.79	0.1680	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,050.33890	1,022.369	16.79	0.8320	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			538.78450	556.891	13.09	0.7479	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			121.78450	110.290	13.09	0.2521	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			121.17850	124.126	15.97	0.2487	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			29.00000	29.515	17.80	0.0710	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,295.66780	1,267.043	17.50	0.8813	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			52.66780	53.643	17.50	0.1187	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			103.27350	105.664	16.26	0.2167	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			876.27350	849.064	16.26	0.7833	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,005.99890	1,976.639	18.15	0.9651	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			22.71650	23.120	17.91	0.0573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,507.89500	1,478.918	17.71	0.9166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			34.89500	35.518	17.71	0.0834	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			58.13240	59.244	17.32	0.1299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,231.13240	1,202.644	17.32	0.8701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,602.00000	1,572.915	17.80	0.9290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,387.20880	1,358.411	17.61	0.8978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,064.55730	2,035.174	18.20	0.9686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			11.55730	11.774	18.20	0.0314	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,212.80230	1,184.358	17.27	0.8667	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			59.80230	60.958	17.27	0.1333	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,725.71650	1,696.520	17.91	0.9427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,470.54770	1,441.621	17.68	0.9112	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			48.35960	49.244	17.56	0.1103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,341.35960	1,312.645	17.56	0.8897	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			39.65880	40.372	17.66	0.0931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,442.65880	1,413.772	17.66	0.9069	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			44.20880	45.011	17.61	0.1022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,697.04180	1,667.868	17.88	0.9398	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			209.56700	215.721	14.77	0.3941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			482.56700	459.121	14.77	0.6059	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			41.12570	41.867	17.64	0.0960	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,424.12570	1,395.267	17.64	0.9040	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			37.54770	38.221	17.68	0.0888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			3.66880	3.737	20.86	0.0100	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,554.82180	1,525.788	17.76	0.9230	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			31.82180	32.388	17.76	0.0770	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,035.25790	2,005.886	18.17	0.9669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			12.25790	12.486	18.17	0.0331	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			24.04180	24.468	17.88	0.0602	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			15.78900	16.075	18.06	0.0415	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			7.93250	8.091	18.35	0.0224	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,250.93250	2,221.491	18.35	0.9776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			9.87060	10.061	18.26	0.0273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,142.87060	2,113.461	18.26	0.9727	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,026.66880	2,997.137	20.86	0.9900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,677.96540	1,648.808	17.86	0.9377	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			26.91270	27.390	17.83	0.0665	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,639.91270	1,610.790	17.83	0.9335	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,146.51090	3,116.974	21.39	0.9906	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			3.51090	3.574	21.39	0.0094	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,908.78900	1,879.475	18.06	0.9585	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,967.05360	1,937.711	18.11	0.9626	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			14.32940	14.592	18.10	0.0381	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,957.32940	1,927.992	18.10	0.9619	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,986.51640	1,957.165	18.13	0.9638	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			13.51640	13.765	18.13	0.0362	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			24.96540	25.408	17.86	0.0623	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			211.67630	195.465	13.56	0.3722	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,249.51120	1,220.983	17.37	0.8734	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			56.51120	57.583	17.37	0.1266	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,211.59050	2,182.160	18.32	0.9759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			8.59050	8.760	18.32	0.0241	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			14.05360	14.311	18.11	0.0374	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			54.93930	55.971	17.42	0.1234	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,359.36290	2,329.896	18.45	0.9817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			6.36290	6.496	18.45	0.0183	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			33.01910	33.607	17.74	0.0795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,536.01910	1,507.007	17.74	0.9205	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			398.67630	412.065	13.56	0.6278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,121.95530	1,093.753	17.00	0.8484	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,408.75300	2,379.277	18.49	0.9833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			5.75300	5.877	18.49	0.0167	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			177.01750	181.962	15.14	0.3434	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			570.01750	545.362	15.14	0.6566	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,267.93930	1,239.371	17.42	0.8766	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			6.89530	7.038	18.41	0.0197	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			119.42900	122.319	15.99	0.2457	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			792.42900	765.719	15.99	0.7543	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			296.99610	306.427	14.00	0.5155	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			319.99610	299.827	14.00	0.4845	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			68.95530	70.353	17.00	0.1516	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			79.59650	81.291	16.74	0.1724	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,458.19960	2,428.714	18.53	0.9847	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			5.19960	5.314	18.53	0.0153	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,918.48610	1,889.167	18.07	0.9592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			15.48610	15.767	18.07	0.0408	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,319.89530	2,290.438	18.41	0.9803	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			944.96300	917.414	16.47	0.8041	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,717.20080	2,687.688	19.50	0.9880	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			4.20080	4.288	19.50	0.0120	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,489.19940	1,460.246	17.70	0.9140	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			36.19940	36.846	17.70	0.0860	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,032.59650	1,004.691	16.74	0.8276	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			84.07790	75.161	12.83	0.1908	0.00	0	248,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,616.07130	3,586.519	23.46	0.9923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			3.07130	3.119	23.46	0.0077	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			377.36850	389.957	13.64	0.6063	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			230.36850	213.357	13.64	0.3937	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			91.96300	94.014	16.47	0.1959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			817.32990	790.461	16.07	0.7634	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			42.64130	43.413	17.62	0.0991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,405.64130	1,376.813	17.62	0.9009	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			25.92200	26.381	17.85	0.0644	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,658.92200	1,629.781	17.85	0.9356	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			631.07790	651.761	12.83	0.8092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			3.44020	3.501	21.66	0.0091	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,456.19420	3,426.646	22.76	0.9918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			3.19420	3.246	22.76	0.0082	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,956.77190	2,927.244	20.55	0.9896	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			3.77190	3.844	20.55	0.0104	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			114.32990	117.061	16.07	0.2366	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			927.66500	900.197	16.42	0.7991	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			147.45800	151.325	15.54	0.2946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			670.45800	644.725	15.54	0.7054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			327.96870	338.626	13.84	0.5526	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			280.96870	262.026	13.84	0.4474	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,206.44020	3,176.901	21.66	0.9909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			3.83490	3.909	20.38	0.0106	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,369.23600	2,339.768	18.45	0.9820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			6.23600	6.368	18.45	0.0180	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,567.54230	2,538.043	18.84	0.9867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			4.54230	4.643	18.84	0.0133	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			94.66500	96.797	16.42	0.2009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,943.31430	4,913.715	24.08	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			859.31640	832.200	16.21	0.7777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			106.31640	108.800	16.21	0.2223	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			162.69060	167.110	15.33	0.3201	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			615.69060	590.509	15.33	0.6799	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,916.83490	2,887.309	20.38	0.9894	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,055.00960	2,025.208	18.52	0.9538	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			19.80960	19.908	18.52	0.0462	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,739.76810	1,710.129	18.01	0.8900	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			61.16810	62.029	18.01	0.1100	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,415.77170	2,385.180	19.24	0.9457	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			28.97170	28.881	19.24	0.0543	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,206.16160	3,176.223	19.90	0.9793	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			9.36160	9.923	19.90	0.0207	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,632.18640	2,602.626	19.53	0.9531	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			24.38640	25.326	19.53	0.0469	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,293.14190	1,264.519	17.01	0.8114	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			115.34190	117.219	17.01	0.1886	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,050.80080	3,021.063	19.66	0.9727	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			13.00080	13.763	19.66	0.0273	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	09/05/2018	Foreign Exchange Option	15.63	Put			3,008.55760	2,978.409	19.42	0.9670	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			16.95760	17.509	19.42	0.0330	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			472.02430	450.311	14.31	0.5110	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			370.42430	379.411	14.31	0.4890	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			122.34910	124.342	17.06	0.1912	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,343.94910	1,315.242	17.06	0.8088	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,830.82910	1,801.087	18.03	0.8808	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			72.82910	73.787	18.03	0.1192	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,921.29180	1,891.340	18.14	0.8882	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			68.69180	69.540	18.14	0.1118	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			378.69040	387.765	14.30	0.4896	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			481.29040	459.565	14.30	0.5104	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,127.77000	3,097.621	19.25	0.9701	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			15.17000	15.821	19.25	0.0299	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,735.86290	1,706.264	17.80	0.8648	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			85.06290	86.264	17.80	0.1352	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,788.76970	2,756.903	19.14	0.9420	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			36.66970	35.903	19.14	0.0580	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,287.14130	1,258.370	16.71	0.7706	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			165.04130	167.370	16.71	0.2294	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,232.90210	3,198.738	18.79	0.9681	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			20.80210	17.738	18.79	0.0319	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			359.13510	366.171	14.89	0.4230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			698.93510	674.471	14.89	0.5770	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,693.42080	3,658.447	19.88	0.9678	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			23.62080	20.147	19.88	0.0322	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			374.54030	382.030	14.78	0.4376	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			664.34030	640.330	14.78	0.5624	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,466.32900	2,435.096	18.80	0.9052	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			66.52900	66.796	18.80	0.0948	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			220.47720	223.592	16.20	0.2797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,150.27720	1,121.892	16.20	0.7203	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,494.80800	2,463.542	18.85	0.9072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			65.00800	65.242	18.85	0.0928	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			573.42430	586.974	13.73	0.6013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			363.22430	345.274	13.73	0.3987	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,731.43230	1,762.314	13.35	0.9565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			21.23230	20.614	13.35	0.0435	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			210.03470	212.842	16.33	0.2680	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,199.83470	1,171.141	16.33	0.7320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			867.75420	888.491	12.80	0.7740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			157.55420	146.790	12.80	0.2260	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			387.36770	395.230	14.69	0.4496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			637.16770	613.530	14.69	0.5504	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,260.64460	1,286.766	12.07	0.9078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			50.44460	45.066	12.07	0.0922	0.00	0	66

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	12.75	Call			462.54090	472.586	14.21	0.5159	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			502.34090	480.886	14.21	0.4841	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,838.14120	2,805.745	19.25	0.9304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			48.34120	47.445	19.25	0.0696	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,091.07640	2,060.418	18.15	0.8727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			91.27640	92.118	18.15	0.1273	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			291.65810	296.719	15.46	0.3560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			881.45810	855.019	15.46	0.6440	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,184.02580	2,153.196	18.32	0.8818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			84.22580	84.896	18.32	0.1182	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			324.84670	330.876	15.16	0.3896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			784.64670	759.176	15.16	0.6104	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			624.36680	639.184	13.53	0.6365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			314.16680	297.484	13.53	0.3635	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,830.83430	3,795.893	19.98	0.9715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			21.03430	17.593	19.98	0.0285	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,801.48050	3,766.411	19.96	0.9707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			21.68050	18.111	19.96	0.0293	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			311.61830	317.259	15.28	0.3764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			821.41830	795.559	15.28	0.6236	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,866.93760	2,834.380	19.27	0.9321	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			47.13760	46.080	19.27	0.0679	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			255.49060	259.660	15.82	0.3180	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,005.29060	977.960	15.82	0.6820	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,477.91250	3,443.246	19.72	0.9609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			28.11250	24.946	19.72	0.0391	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			251.30790	255.351	15.86	0.3136	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,021.10790	993.651	15.86	0.6864	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,677.54550	4,644.551	20.04	0.9887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			7.74550	6.251	20.04	0.0113	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			165.00340	167.185	16.97	0.2163	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,454.80340	1,425.485	16.97	0.7837	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,771.08290	2,739.089	19.20	0.9261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			51.28290	50.789	19.20	0.0739	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			189.29650	191.494	16.61	0.2442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,309.09650	1,279.794	16.61	0.7558	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,722.87290	3,687.870	19.90	0.9686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			23.07290	19.570	19.90	0.0314	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			151.51170	153.963	17.16	0.2011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,541.31170	1,512.263	17.16	0.7989	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			187.79960	189.955	16.63	0.2425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,317.59960	1,288.255	16.63	0.7575	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,301.93770	4,268.337	20.04	0.9828	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			12.13770	10.037	20.04	0.0172	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,578.52740	4,545.389	20.04	0.9874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			8.72740	7.089	20.04	0.0126	0.00	0	5,630

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	12.25	Call			707.97480	724.792	13.24	0.6893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			247.77480	233.092	13.24	0.3107	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			201.76400	204.324	16.44	0.2586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,241.56400	1,212.624	16.44	0.7414	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,509.28340	4,476.038	20.04	0.9863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			9.48340	7.738	20.04	0.0137	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			133.44830	135.396	17.41	0.1797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,673.24830	1,643.696	17.41	0.8203	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			702.12660	718.810	13.26	0.6858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			251.92660	237.110	13.26	0.3142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			179.11200	181.021	16.76	0.2323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,368.91200	1,339.321	16.76	0.7677	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,957.96050	3,923.643	20.04	0.9748	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			18.16050	15.343	20.04	0.0252	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			192.32660	194.614	16.57	0.2477	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,292.12660	1,262.914	16.57	0.7523	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,223.12110	4,189.371	20.04	0.9812	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			13.32110	11.071	20.04	0.0188	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,925.50320	1,895.211	17.86	0.8543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			105.70320	106.911	17.86	0.1457	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			247.20110	251.120	15.90	0.3091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,037.00110	1,009.420	15.90	0.6909	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			193.86260	196.194	16.55	0.2495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,283.66260	1,254.494	16.55	0.7505	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,647.06850	2,615.928	19.11	0.9174	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			57.26850	57.628	19.11	0.0826	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			787.60470	806.207	12.99	0.7344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			197.40470	184.507	12.99	0.2656	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,117.76400	3,084.068	19.46	0.9458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			37.96400	35.768	19.46	0.0542	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,570.94380	2,539.598	18.98	0.9125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			61.14380	61.298	18.98	0.0875	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			59.76480	59.890	19.03	0.0857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,599.56480	2,568.190	19.03	0.9143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			679.13080	695.271	13.34	0.6718	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			268.93080	253.571	13.34	0.3282	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,839.92390	7,808.379	20.04	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.12390	0.079	20.04	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,362.26980	2,331.167	18.62	0.8972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			72.46980	72.867	18.62	0.1028	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			316.83800	322.633	15.23	0.3816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			806.63800	780.933	15.23	0.6184	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			5.25860	4.154	20.04	0.0078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,995.05860	4,962.454	20.04	0.9922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			5.19470	4.101	20.04	0.0077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,004.99470	4,972.401	20.04	0.9923	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			5.32330	4.208	20.04	0.0079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,985.12330	4,952.508	20.04	0.9921	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,942.07530	2,910.204	19.43	0.9276	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			52.07530	51.804	19.43	0.0724	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,282.09930	1,253.429	16.49	0.7385	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			212.09930	215.029	16.49	0.2615	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,406.63750	3,374.258	20.04	0.9485	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			36.63750	35.858	20.04	0.0515	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,433.49310	1,404.233	16.83	0.7659	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			188.89310	191.333	16.83	0.2341	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,222.71690	1,194.312	16.29	0.7188	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			235.31690	238.612	16.29	0.2812	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,117.13400	1,089.232	16.01	0.6935	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			259.73400	263.532	16.01	0.3065	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			863.85450	884.266	12.95	0.7499	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			191.25450	179.966	12.95	0.2501	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,279.44880	1,250.690	16.37	0.7179	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			246.84880	250.090	16.37	0.2821	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,013.58760	2,980.830	19.45	0.9147	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			67.98760	67.330	19.45	0.0853	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			158.58250	160.460	17.48	0.1892	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,834.18250	1,803.960	17.48	0.8108	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,225.57010	3,192.471	19.81	0.9249	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			59.97010	58.971	19.81	0.0751	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,607.58590	1,578.157	17.09	0.7760	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			191.98590	194.657	17.09	0.2240	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,694.00810	1,664.078	17.24	0.7891	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			180.10810	182.278	17.24	0.2109	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,102.42570	3,070.475	19.61	0.9145	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			69.02570	69.275	19.61	0.0855	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,278.12710	1,249.795	16.31	0.7078	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			264.72710	268.595	16.31	0.2922	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,586.25260	3,554.034	20.47	0.9344	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			52.85260	52.834	20.47	0.0656	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			786.52850	803.308	13.37	0.6745	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			265.51780	269.152	16.40	0.2879	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,326.61780	1,297.952	16.40	0.7121	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,443.29140	3,410.071	20.15	0.9257	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			62.19140	61.271	20.15	0.0743	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			307.62850	292.108	13.37	0.3255	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,975.15290	1,944.887	17.62	0.8136	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			164.65290	166.687	17.62	0.1864	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,293.46650	3,261.647	19.86	0.9050	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			84.46650	85.347	19.86	0.0950	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,275.20610	1,247.485	16.19	0.6818	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			316.20610	321.185	16.19	0.3182	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,796.58960	3,764.600	20.82	0.9242	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			67.58960	68.300	20.82	0.0758	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			623.24990	635.720	14.32	0.5376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			602.34990	581.920	14.32	0.4624	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,910.67670	1,943.178	13.03	0.9375	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			39.77670	39.378	13.03	0.0625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,421.81540	2,390.452	18.15	0.8387	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			152.71540	154.252	18.15	0.1613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			782.05330	797.850	13.68	0.6321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			411.15330	394.050	13.68	0.3679	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,363.34720	3,329.495	19.80	0.9004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			94.24720	93.295	19.80	0.0996	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,200.36210	3,166.674	19.49	0.8927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			101.26210	100.474	19.49	0.1073	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,267.38080	3,233.622	19.62	0.8959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			98.28080	97.422	19.62	0.1041	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			580.63810	591.981	14.52	0.5095	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			669.73810	648.181	14.52	0.4905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,155.32220	1,128.516	15.81	0.6422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			376.22220	382.316	15.81	0.3578	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			358.44780	364.099	15.96	0.3432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,217.54780	1,190.299	15.96	0.6568	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			728.31010	743.006	13.88	0.6018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			467.41010	449.206	13.88	0.3982	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			450.12770	458.185	15.27	0.4161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			939.22770	914.385	15.27	0.5839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,305.73620	3,271.939	19.69	0.8977	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			96.63620	95.739	19.69	0.1023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			709.66200	723.966	13.96	0.5909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			488.76200	470.166	13.96	0.4091	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			482.47620	491.360	15.06	0.4404	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			861.57620	837.560	15.06	0.5596	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,507.76010	3,473.783	20.07	0.9065	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			88.66010	87.583	20.07	0.0935	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,208.56240	4,175.623	20.91	0.9349	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			59.46240	59.423	20.91	0.0651	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			179.26830	181.433	17.78	0.1866	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,178.36830	2,147.633	17.78	0.8134	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			181.44030	183.658	17.75	0.1886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,160.54030	2,129.858	17.75	0.8114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,258.50310	1,282.429	12.58	0.8294	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			137.60310	128.629	12.58	0.1706	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			180.35050	182.541	17.76	0.1876	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,169.45050	2,138.741	17.76	0.8124	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,456.90610	3,424.785	19.95	0.8986	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			97.10610	98.085	19.95	0.1014	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	28/09/2018	Foreign Exchange Option	13.80	Put			1,272.09790	1,244.087	16.05	0.6612	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			362.29790	367.387	16.05	0.3388	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,987.29530	3,955.025	20.87	0.9190	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			77.49530	78.325	20.87	0.0810	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,831.08820	1,800.839	17.07	0.7437	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			278.18820	281.339	17.07	0.2563	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,322.72130	2,291.580	17.79	0.8039	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			206.62130	208.980	17.79	0.1961	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,635.38330	3,603.430	20.08	0.8909	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			112.78330	114.330	20.08	0.1091	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,268.51050	1,241.091	15.92	0.6393	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			415.91050	421.991	15.92	0.3607	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,160.97990	4,128.786	20.76	0.9133	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			88.37990	89.686	20.76	0.0867	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			410.16690	416.070	16.00	0.3537	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,314.16690	1,286.570	16.00	0.6463	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,957.89270	3,924.377	20.57	0.9018	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			103.89270	103.877	20.57	0.0982	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			198.98030	188.053	12.84	0.2084	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,254.98030	1,277.554	12.84	0.7916	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,138.87700	2,108.480	17.46	0.7743	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			248.57700	251.780	17.46	0.2257	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,826.87800	3,793.587	20.18	0.8866	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			125.87800	126.287	20.18	0.1134	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,265.34390	1,238.681	15.82	0.6214	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			464.34390	471.381	15.82	0.3786	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,402.18150	4,370.226	20.61	0.9138	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			91.18150	92.926	20.61	0.0862	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,152.03620	1,126.642	15.53	0.5897	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			519.93620	528.342	15.53	0.4103	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,863.21830	2,830.859	18.40	0.8305	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			191.11830	192.559	18.40	0.1695	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			258.68950	262.002	17.59	0.2229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,305.58950	2,275.102	17.59	0.7771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			257.43450	260.721	17.61	0.2220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,314.33450	2,283.821	17.61	0.7780	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,321.49300	4,289.752	20.53	0.9046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			104.59300	106.652	20.53	0.0954	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			755.32690	768.654	14.41	0.5490	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			692.22690	671.754	14.41	0.4510	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			256.18680	259.447	17.62	0.2210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,323.08680	2,292.546	17.62	0.7790	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,016.28930	3,982.699	20.29	0.8824	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			138.58930	138.899	20.29	0.1176	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,261.23510	1,235.217	15.71	0.6046	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			513.53510	521.417	15.71	0.3954	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,622.13070	4,591.482	20.48	0.9131	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			94.43070	97.682	20.48	0.0869	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,304.99120	2,274.280	17.56	0.7437	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			336.99120	340.680	17.56	0.2563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			354.89130	358.956	17.83	0.2558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,472.19130	2,440.956	17.83	0.7442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			592.37590	599.613	16.16	0.3993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,449.67590	1,421.613	16.16	0.6007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			353.50710	357.544	17.84	0.2549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,480.80710	2,449.544	17.84	0.7451	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			352.12990	356.140	17.86	0.2540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,489.42990	2,458.140	17.86	0.7460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			666.17840	673.544	16.63	0.3977	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,691.67840	1,661.344	16.63	0.6023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			670.91480	678.361	16.60	0.4001	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,676.41480	1,646.161	16.60	0.5999	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			668.54110	675.947	16.62	0.3989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,684.04110	1,653.747	16.62	0.6011	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			649.97480	656.256	18.06	0.3301	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,780.77480	2,744.356	18.06	0.6699	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			653.34630	659.666	18.04	0.3316	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,764.14630	2,727.766	18.04	0.6684	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,527.47740	6,491.687	21.03	0.8735	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			216.67740	223.587	21.03	0.1265	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			651.65740	657.958	18.05	0.3308	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,772.45740	2,736.058	18.05	0.6692	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,095.31500	1,108.228	17.45	0.4481	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,202.21500	2,167.628	17.45	0.5519	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,100.45980	1,113.442	17.43	0.4498	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,187.35980	2,152.842	17.43	0.5502	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,097.88330	1,110.826	17.44	0.4489	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,194.78330	2,160.226	17.44	0.5511	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,328.68100	2,293.667	17.65	0.5536	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,131.28100	1,145.067	17.65	0.4464	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,221.28770	1,236.644	17.64	0.4615	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,304.78770	2,270.044	17.64	0.5385	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,226.58350	1,241.991	17.63	0.4631	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,290.08350	2,255.391	17.63	0.5369	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,223.93170	1,239.309	17.64	0.4623	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,297.43170	2,262.709	17.64	0.5377	0.00	0	0
Total \$ / R Option												1,160,182.00	45,000	3,684,862
Total \$ / R												602,022,926.80	92,757	5,169,110
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		12.57660		12.54700			0.0000	314,415.00	25	565
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.74170		12.71020			0.0000	0.00	0	47

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 Future			12.90380		12.87090			0.0000	0.00	0	8
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			13.05690		13.02310			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.39220		13.35450			0.0000	0.00	0	0
Total \$ / R MAXI Future											314,415.00	25	620
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			5,813.24360	5,924.444	17.32	0.1299	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			123,113.24360	120,264.444	17.32	0.8701	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			5,731.51340	5,840.717	17.35	0.1283	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			124,031.51340	121,180.717	17.35	0.8717	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			5,896.10390	6,009.456	17.29	0.1316	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			122,196.10390	119,349.456	17.29	0.8684	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			17,494.71050	17,673.629	16.82	0.2274	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			139,474.71050	136,503.628	16.82	0.7726	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			17,358.16040	17,533.267	16.85	0.2258	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			140,338.16040	137,363.267	16.85	0.7742	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			17,632.26740	17,815.039	16.80	0.2290	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			138,612.26740	135,645.039	16.80	0.7710	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			30,370.24970	30,799.581	16.50	0.2966	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			144,280.24970	141,419.581	16.50	0.7034	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			30,194.46820	30,619.214	16.52	0.2951	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			145,104.46820	142,239.213	16.52	0.7049	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			30,547.66570	30,980.880	16.48	0.2981	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			143,457.66570	140,600.880	16.48	0.7019	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			242,865.58740	239,783.786	17.77	0.7902	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			24,408.88440	24,711.619	17.74	0.2116	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			241,098.88440	238,021.619	17.74	0.7884	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			24,291.89510	24,592.536	17.76	0.2107	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			241,981.89510	238,902.536	17.76	0.7893	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			24,175.58740	24,473.786	17.77	0.2098	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			66,854.10930	67,594.685	16.62	0.3989	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			168,404.10930	165,374.685	16.62	0.6011	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			66,617.84000	67,354.428	16.63	0.3977	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			169,167.84000	166,134.428	16.63	0.6023	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			67,091.47780	67,836.062	16.60	0.4001	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			167,641.47780	164,616.062	16.60	0.5999	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											314,415.00	25	620
£ / R	On 31/01/2018	Foreign Exchange Future			16.87940		16.84490			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future			16.97450		16.93460			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future			17.01740		16.97730			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future			17.03010		16.98990			0.0000	21,628,227.00	1,270	181,581
£ / R	On 18/06/2018	Foreign Exchange Future			17.31300		17.27010			0.0000	0.00	0	7,457
£ / R	On 17/09/2018	Foreign Exchange Future			17.59600		17.55100			0.0000	0.00	0	4,164
£ / R	On 14/12/2018	Foreign Exchange Future			17.86850		17.82180			0.0000	0.00	0	886

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 Future			18.46760		18.41700			0.0000	0.00	0	0
Total £ / R Future												21,628,227.00	1,270	194,153
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			2,069.46960	2,034.636	21.21	0.9864	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			4.36960	4.036	21.21	0.0136	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			17.68360	17.727	18.70	0.0385	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,313.08360	2,273.227	18.70	0.9615	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,113.09990	2,073.553	18.09	0.9267	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			40.39990	40.953	18.09	0.0733	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			349.70680	360.275	15.22	0.4460	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			579.80680	550.175	15.22	0.5540	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			346.13380	356.570	15.24	0.4426	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			586.23380	556.470	15.24	0.5574	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			353.31520	364.014	15.21	0.4494	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			573.41520	543.914	15.21	0.5506	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			436.83640	451.724	14.90	0.5238	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			446.93640	421.624	14.90	0.4762	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,162.90170	3,122.941	19.40	0.9751	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			12.80170	13.041	19.40	0.0249	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,058.55270	2,019.115	17.91	0.9158	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			48.45270	49.215	17.91	0.0842	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			468.35110	478.093	15.85	0.3950	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,098.25110	1,065.093	15.85	0.6050	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			465.36570	475.020	15.86	0.3930	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,105.26570	1,072.020	15.86	0.6070	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			471.35020	481.185	15.84	0.3970	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,091.25020	1,058.185	15.84	0.6030	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			603.45950	617.120	15.43	0.4782	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			833.35950	804.120	15.43	0.5218	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,223.97180	3,180.818	18.44	0.9010	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			94.07180	93.819	18.44	0.0990	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			629.43000	642.026	15.84	0.4141	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,338.43000	1,306.026	15.84	0.5859	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			635.61900	648.380	15.82	0.4172	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,324.61900	1,292.380	15.82	0.5828	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			632.51710	645.196	15.83	0.4157	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,331.51710	1,299.196	15.83	0.5843	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,221.95100	1,192.918	15.48	0.5063	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			929.97330	947.566	15.48	0.4923	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,228.17330	1,199.066	15.48	0.5077	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			926.20990	943.728	15.49	0.4909	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,234.40990	1,205.228	15.49	0.5091	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			933.75100	951.418	15.48	0.4937	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,245.80170	1,264.026	15.28	0.5161	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,468.80170	1,436.426	15.28	0.4839	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,253.58340	1,271.944	15.27	0.5184	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,456.58340	1,424.344	15.27	0.4816	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,249.69110	1,267.975	15.28	0.5172	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,462.69110	1,430.375	15.28	0.4828	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												21,628,227.00	1,270	197,653
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11323		0.11166			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11534		0.11373			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11751		0.11585			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12761		0.12574			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			99.41860	124.885	18.37	0.2442	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			933.61860	801.885	18.37	0.7558	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			13.84700	22.962	19.76	0.0574	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,848.04700	1,699.962	19.76	0.9426	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			398.68340	486.233	15.47	0.6797	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			232.88340	163.233	15.47	0.3203	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			135.22410	158.844	19.93	0.1995	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,762.22410	1,624.744	19.93	0.8005	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			66.00140	81.899	22.29	0.1068	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,693.00140	2,547.799	22.29	0.8932	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			311.62090	359.686	18.16	0.3934	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			938.62090	825.586	18.16	0.6066	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,414.50000	1,249.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,414.50000	2,249.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			414.50000	249.300		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,036.91630	1,111.430	20.06	0.5168	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,462.91630	1,350.930	20.06	0.4832	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			762.47710	816.137	21.20	0.4052	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,188.47710	2,055.637	21.20	0.5948	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,426.58010	1,520.555	18.68	0.6506	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			852.58010	760.055	18.68	0.3494	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	30/01/2018	Foreign Exchange Future			14.96290		14.85400			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.97920		14.86890			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			15.03290		14.91710			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.07340		14.95710			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.12050		15.00360			0.0000	0.00	0	63

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Future			15.13370		15.01670			0.0000	109,522,586.90	7,237	93,801
€ / R	On	29/03/2018	Foreign Exchange Future			15.16660		15.04900			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.42700		15.30590			0.0000	7,713,500.00	500	7,465
€ / R	On	17/09/2018	Foreign Exchange Future			15.72650		15.60190			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			16.01810		15.89080			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.65230		16.51610			0.0000	0.00	0	0
Total € / R Future												117,236,086.90	7,737	261,366
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,154.18760	1,046.856	16.41	0.9577	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			8.18760	9.756	16.41	0.0423	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			7.43090	5.514	14.75	0.0269	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			876.33090	984.714	14.75	0.9731	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			946.81320	840.224	15.50	0.9216	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			15.71320	19.424	15.50	0.0784	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,634.68080	1,524.915	18.84	0.9829	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			3.58080	4.115	18.84	0.0171	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,180.36340	1,071.261	16.08	0.9025	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			27.46340	34.161	16.08	0.0975	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,479.19470	1,368.632	16.21	0.9193	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			26.29470	32.032	16.21	0.0807	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,030.69830	1,917.433	17.64	0.9402	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			24.29830	27.933	17.64	0.0598	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			5.84100	4.906	16.08	0.0131	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			41.40180	33.320	13.26	0.0824	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,058.10180	1,167.020	13.26	0.9176	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,011.37970	1,898.365	17.46	0.9339	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			28.07970	32.065	17.46	0.0661	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,434.72890	1,327.461	16.30	0.8639	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			341.91890	393.936	13.49	0.5495	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			375.21890	310.236	13.49	0.4505	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			321.90540	370.363	13.57	0.5268	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			405.20540	336.663	13.57	0.4732	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,022.54100	2,138.606	16.08	0.9869	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			278.98910	224.892	13.19	0.3680	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			436.03400	500.072	13.15	0.6412	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			269.33400	216.372	13.15	0.3588	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,536.34140	1,427.648	16.50	0.8806	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			53.04140	61.348	16.50	0.1194	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			61.42890	71.161	16.30	0.1361	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			430.83770	494.306	13.17	0.6366	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			274.13770	220.606	13.17	0.3634	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			425.68910	488.592	13.19	0.6320	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,190.60690	2,077.478	17.60	0.9348	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			29.60690	34.078	17.60	0.0652	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			471.58100	518.762	13.62	0.4970	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			665.68100	591.762	13.62	0.5030	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			468.05810	514.899	13.64	0.4942	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			672.15810	597.899	13.64	0.5058	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			475.12660	522.649	13.60	0.4998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			659.22660	585.649	13.60	0.5002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,363.50180	1,468.533	11.35	0.9073	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			67.60180	51.533	11.35	0.0927	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,323.85230	2,444.377	14.15	0.9699	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			17.95230	17.377	14.15	0.0301	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,170.55860	1,267.620	11.71	0.8567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			114.65860	90.620	11.71	0.1433	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			324.98530	357.290	14.53	0.3698	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,019.08530	930.290	14.53	0.6302	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,328.47570	6,208.412	20.70	0.9919	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			4.37570	5.412	20.70	0.0081	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,397.26510	1,503.470	11.28	0.9145	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			61.36510	46.470	11.28	0.0855	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			234.69590	258.024	15.30	0.2811	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,368.79590	1,271.024	15.30	0.7189	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,351.08350	3,232.864	18.06	0.9350	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			46.98350	49.864	18.06	0.0650	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,590.14180	1,710.379	11.68	0.9372	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			34.24180	33.379	11.68	0.0628	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			569.30570	627.220	13.23	0.5698	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			513.40570	450.220	13.23	0.4302	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,257.15250	5,138.754	20.70	0.9789	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			13.05250	15.754	20.70	0.0211	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			560.67880	604.910	14.01	0.4639	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			958.77880	878.410	14.01	0.5361	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,062.72810	5,939.285	20.44	0.9641	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			307.51910	328.398	15.63	0.2786	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,807.20150	1,703.634	15.62	0.7201	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			858.39870	782.238	13.80	0.5046	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,060.47970	3,936.006	18.94	0.9054	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			102.37970	102.506	18.94	0.0946	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,502.05600	1,604.293	12.08	0.8500	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			150.15600	127.793	12.08	0.1500	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			34.62810	35.785	20.44	0.0359	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			610.29870	658.738	13.80	0.4954	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,815.61910	1,711.898	15.63	0.7214	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			305.95080	326.677	15.65	0.2773	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,824.05080	1,720.177	15.65	0.7227	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			309.10150	330.134	15.62	0.2799	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,352.31320	2,242.141	16.03	0.7398	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			345.96260	363.321	16.01	0.2622	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,335.16260	2,225.221	16.01	0.7378	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			344.53660	361.777	16.02	0.2612	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			2,343.73660	2,233.677	16.02	0.7388	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			343.11320	360.241	16.03	0.2602	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,014.49240	1,060.848	14.69	0.5041	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,378.39240	1,288.548	14.69	0.4959	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,021.16070	1,067.899	14.67	0.5067	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,365.06070	1,275.599	14.67	0.4933	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,017.82020	1,064.367	14.68	0.5054	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,371.72020	1,282.067	14.68	0.4946	0.00	0	0
Total € / R Option												0.00	0	895,249
Total € / R												117,236,086.90	7,737	1,156,615
AUS / R	On	15/01/2018	Foreign Exchange Future			9.77020		9.70720			0.0000	0.00	0	5
AUS / R	On	28/02/2018	Foreign Exchange Future			9.83310		9.76990			0.0000	0.00	0	46
AUS / R	On	19/03/2018	Foreign Exchange Future			9.85990		9.79640			0.0000	59,159.40	6	18,200
AUS / R	On	18/06/2018	Foreign Exchange Future			9.98950		9.92350			0.0000	0.00	0	5,012
AUS / R	On	17/09/2018	Foreign Exchange Future			10.11850		10.05130			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			10.24160		10.17280			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			10.50780		10.43640			0.0000	0.00	0	0
Total AUS / R Future												59,159.40	6	34,475
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			972.87310	909.835	23.07	0.9995	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			0.07310	0.035	23.07	0.0005	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			802.34870	742.345	14.83	0.8976	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			22.24870	25.445	14.83	0.1024	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			146.56230	165.633	13.15	0.4197	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			340.16230	295.733	13.15	0.5803	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			143.53830	162.216	13.18	0.4131	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			347.13830	302.316	13.18	0.5869	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			140.57050	158.863	13.21	0.4066	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			354.17050	308.963	13.21	0.5934	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			748.65980	696.054	14.11	0.6911	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			166.32380	180.089	14.06	0.3155	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			732.82380	680.589	14.06	0.6845	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			164.22820	177.810	14.08	0.3122	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			740.72820	688.310	14.08	0.6878	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			162.15980	175.554	14.11	0.3089	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,224.80010	1,168.130	14.89	0.7594	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			154.58770	165.005	14.91	0.2386	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,233.28770	1,176.505	14.91	0.7614	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			157.62820	168.272	14.87	0.2427	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,216.32820	1,159.772	14.87	0.7573	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			156.10010	166.630	14.89	0.2406	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			182.79950	194.164	15.04	0.2388	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,479.99950	1,422.564	15.04	0.7612	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			181.34780	192.608	15.06	0.2372	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,488.54780	1,431.008	15.06	0.7628	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			179.90870	191.062	15.07	0.2355	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,497.10870	1,439.462	15.07	0.7645	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			444.72220	465.114	13.36	0.4179	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,008.32220	957.314	13.36	0.5821	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			442.00870	462.182	13.37	0.4158	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,015.60870	964.382	13.37	0.5842	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			439.30920	459.265	13.38	0.4137	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,022.90920	971.465	13.38	0.5863	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												59,159.40	6	34,475
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.08210		10.08000			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.22260		10.21860			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	250
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			246.16520	244.459	13.74	0.5199	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			236.16520	232.359	13.74	0.4801	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			241.57710	239.833	13.76	0.5132	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			241.57710	237.733	13.76	0.4868	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			250.82140	249.149	13.72	0.5266	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			230.82140	227.049	13.72	0.4734	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			188.58370	187.029	15.17	0.3024	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			789.98370	784.429	15.17	0.6976	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			186.42410	184.868	15.19	0.2995	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			797.82410	792.268	15.19	0.7005	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			190.76890	189.216	15.14	0.3054	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			782.16890	776.616	15.14	0.6946	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	250
CHF / R	On	19/03/2018	Foreign Exchange Future			12.93610		12.81170			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.20030		13.07160			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.46920		13.33680			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.57870		14.42480			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			30.80310	43.441	16.08	0.1043	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,369.10310	1,257.341	16.08	0.8957	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			30.42230	42.744	16.10	0.1028	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,378.72230	1,266.644	16.10	0.8972	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			31.19010	44.149	16.06	0.1058	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,359.49010	1,248.049	16.06	0.8942	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			109.45610	134.114	15.57	0.1887	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,567.85610	1,463.814	15.57	0.8113	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			108.23810	132.647	15.57	0.1870	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,576.63810	1,472.347	15.57	0.8130	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			107.03290	131.195	15.58	0.1853	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,585.43290	1,480.895	15.58	0.8147	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,703.20000	1,570.800		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,713.20000	1,580.800		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,693.20000	1,560.800		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,182.92980	1,103.216	14.64	0.4903	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			874.32980	948.941	14.61	0.5127	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,169.52980	1,090.241	14.61	0.4873	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			871.02230	945.418	14.63	0.5112	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,176.22230	1,096.718	14.63	0.4888	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			867.72980	941.916	14.64	0.5097	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.92260		1.91230			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.93800		1.92680			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95290		1.94110			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99780		1.98490			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			386.99740	426.831	13.96	0.4866	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			563.99740	500.831	13.96	0.5134	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			350.70530	387.115	14.10	0.4532	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			627.70530	561.115	14.10	0.5468	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			426.50520	469.930	13.81	0.5209	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			503.50520	443.930	13.81	0.4791	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			405.79680	434.958	14.92	0.3551	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,337.79680	1,254.958	14.92	0.6449	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			382.14650	409.384	15.04	0.3381	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,414.14650	1,329.384	15.04	0.6619	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			430.94520	462.132	14.80	0.3728	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,262.94520	1,182.132	14.80	0.6272	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,889.00000	1,771.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,989.00000	1,871.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,089.00000	1,971.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,385.50140	1,441.015	14.27	0.5548	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,336.50140	1,263.015	14.27	0.4452	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,344.74840	1,399.292	14.34	0.5432	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,395.74840	1,321.292	14.34	0.4568	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,427.45420	1,483.971	14.21	0.5665	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,278.45420	1,205.971	14.21	0.4335	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.04250		2.02670			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.08340		2.06690			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.12440		2.10760			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.34890		2.32850			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			114.33720	135.981	16.74	0.1765	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,747.33720	1,610.981	16.74	0.8235	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			138.77460	163.950	16.47	0.2072	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,571.77460	1,438.950	16.47	0.7928	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			125.97610	149.320	16.60	0.1913	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,658.97610	1,524.320	16.60	0.8087	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			337.70270	372.797	16.34	0.2821	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,968.70270	1,838.797	16.34	0.7179	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			374.23960	412.615	16.09	0.3077	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,805.23960	1,678.615	16.09	0.6923	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			355.46090	392.150	16.22	0.2947	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,886.46090	1,758.150	16.22	0.7053	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,424.00000	2,256.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,524.00000	2,356.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,624.00000	2,456.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			801.09730	730.896	14.25	0.2725	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,528.72860	2,660.342	14.32	0.7177	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			843.72860	771.342	14.32	0.2823	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,644.67180	2,780.662	14.18	0.7373	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			759.67180	691.662	14.18	0.2627	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,586.09730	2,719.896	14.25	0.7275	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.61010		1.60670			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.63420		1.63050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65730		1.65330			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79290		1.78730			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			83.60030	85.015	16.60	0.1475	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,416.60030	1,384.015	16.60	0.8525	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			74.26340	75.454	16.78	0.1326	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,507.26340	1,474.454	16.78	0.8674	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			94.14680	95.823	16.41	0.1639	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,327.14680	1,294.823	16.41	0.8361	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			254.43290	258.349	16.10	0.2596	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,549.43290	1,516.349	16.10	0.7404	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			237.23250	240.932	16.24	0.2447	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,632.23250	1,598.932	16.24	0.7553	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			272.91800	277.073	15.97	0.2754	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,467.91800	1,435.073	15.97	0.7246	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,067.00000	2,027.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,867.00000	1,827.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,967.00000	1,927.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,236.73970	1,202.901	15.52	0.4356	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,494.48240	1,518.212	15.34	0.5885	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,121.48240	1,089.212	15.34	0.4115	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,451.46550	1,474.403	15.43	0.5764	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,178.46550	1,145.403	15.43	0.4236	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,409.73970	1,431.901	15.52	0.5644	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12030		0.12010			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11960		0.11930			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11880		0.11850			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11890		0.11620			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.56900		1.55070			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.59490		1.57610			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.62080		1.60170			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70150		1.68000			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.03740		8.98040			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.14940		9.09040			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.26210		9.20190			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.98800		9.91820			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			78.32240	87.746	15.06	0.2565	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			547.92240	500.346	15.06	0.7435	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			76.55290	85.813	15.09	0.2518	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			556.15290	508.413	15.09	0.7482	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			80.13060	89.723	15.03	0.2613	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			539.73060	492.323	15.03	0.7387	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			127.64880	136.930	15.55	0.2554	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			877.24880	827.530	15.55	0.7446	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			126.01730	135.165	15.57	0.2526	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			885.61730	835.765	15.57	0.7474	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			129.30260	138.720	15.53	0.2582	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			868.90260	819.320	15.53	0.7418	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			728.10000	667.900		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			738.10000	677.900		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			718.10000	657.900		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			672.57840	634.154	14.10	0.4504	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			666.81160	697.916	14.11	0.5473	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			678.61160	639.916	14.11	0.4527	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			674.77400	706.412	14.09	0.5520	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			666.57400	628.412	14.09	0.4480	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			670.77840	702.154	14.10	0.5496	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.27060		1.27130			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.28430		1.28490			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29980		1.28680			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.38470		1.38050			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			287.00000	294.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			387.00000	394.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			487.00000	494.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			351.00000	357.000		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			451.00000	457.000		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			251.00000	257.000		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			832.00000	702.000		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			932.00000	802.000		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			732.00000	602.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			605.00000	647.000		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			505.00000	547.000		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			705.00000	747.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.35410		1.35410			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35880		1.35880			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36360		1.36360			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20330		1.19680			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21070		1.20420			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.21870		1.21220			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	19/03/2018	Foreign Exchange Future			22,616.19000		22,463.53000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												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	19/03/2018	Foreign Exchange Future			9.44310		9.39780			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.58340		9.53610			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.72360		9.67410			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.55900		10.49460			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			63.26090	69.309	14.74	0.2101	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			625.46090	586.209	14.74	0.7899	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			61.80320	67.706	14.76	0.2060	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			634.00320	594.606	14.76	0.7940	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			64.75260	70.949	14.71	0.2143	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			616.95260	577.849	14.71	0.7857	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			161.60290	171.310	14.45	0.3076	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			725.50290	687.910	14.45	0.6924	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			159.52770	169.112	14.48	0.3043	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			733.42770	695.712	14.48	0.6957	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			163.70370	173.538	14.43	0.3109	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			717.60370	680.138	14.43	0.6891	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			325.90000	276.400		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			335.90000	286.400		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			315.90000	266.400		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			929.91370	966.077	13.14	0.6670	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			425.31370	397.077	13.14	0.3330	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			924.60400	960.590	13.15	0.6646	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			430.00400	401.590	13.15	0.3354	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			919.33580	955.135	13.16	0.6622	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			434.73580	406.135	13.16	0.3378	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.24220		3.25570			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.19630		3.21000			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.15020		3.16440			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.15210		3.15860			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			8.14520	7.327	13.63	0.0857	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			272.44520	285.127	13.63	0.9143	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			7.37620	6.661	13.66	0.0789	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			281.67620	294.462	13.66	0.9211	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			8.98460	8.052	13.60	0.0929	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			263.28460	275.852	13.60	0.9071	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			12.34720	11.500	14.47	0.0853	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			462.34720	475.200	14.47	0.9147	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			11.68400	10.906	14.50	0.0814	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			471.68400	484.606	14.50	0.9186	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			13.04580	12.125	14.44	0.0893	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			453.04580	465.825	14.44	0.9107	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			195.60000	209.800		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			205.60000	219.800		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			185.60000	199.800		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			96.56670	95.163	14.99	0.2934	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			467.96670	473.063	14.99	0.7066	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			94.63050	93.249	15.02	0.2885	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			476.03050	481.149	15.02	0.7115	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			98.54520	97.119	14.96	0.2984	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			459.94520	465.018	14.96	0.7016	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.25400		1.22880			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.23360		1.20890			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.21460		1.19040			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												740 100 633.10	56,795	1,978,597
Total Options												1 160 182.00	45,000	4,583,611
Grand Total:												741,260,815.10	101,795	6,562,208