



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/10/2017 Foreign Exchange Future			13.91400		13.94600			0.0000	0.00	0	0
\$ / R On 27/10/2017 Foreign Exchange Future			13.96730		13.77790			0.0000	0.00	0	38,513
\$ / R On 31/10/2017 Foreign Exchange Future			13.97420		13.78700			0.0000	0.00	0	500
\$ / R On 03/11/2017 Foreign Exchange Future			13.98110		13.79380			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.98800		13.80060			0.0000	1,119,040,000.00	80,000	80,000
\$ / R On 09/11/2017 Foreign Exchange Future			13.99500		13.80740			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.00430		13.81640			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			14.01130		13.82320			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.01360		13.82550			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			14.03910		13.85030			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.04360		13.85480			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.05270		13.86370			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.07550		13.86240			0.0000	3,392,195.50	241	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.07780		13.88830			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			14.08460		13.89500			0.0000	3,231,936,823.60	229,466	981,300
\$ / R On 22/12/2017 Foreign Exchange Future			14.09380		13.90390			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.10520		13.91510			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			14.11880		13.92830			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.12340		13.90920			0.0000	3,403,739.40	241	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.13480		13.94380			0.0000	0.00	0	0
\$ / R On 12/01/2018 Foreign Exchange Future			14.14160		13.92700			0.0000	3,408,125.60	241	241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Future			14.15530		13.94040			0.0000	3,411,427.30	241	241
\$ / R	On	25/01/2018	Foreign Exchange Future			14.17130		13.97910			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.18480		13.99220			0.0000	0.00	0	1,480
\$ / R	On	01/02/2018	Foreign Exchange Future			14.18710		13.99440			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.21380		14.02060			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.21820		14.02490			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.28950		14.09460			0.0000	2,132,865,059.50	149,261	177,708
\$ / R	On	24/04/2018	Foreign Exchange Future			14.36970		14.17300			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.37200		14.17520			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.40750		14.20950			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.41640		14.21810			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.49190		14.29110			0.0000	2,347,687.80	162	108,503
\$ / R	On	02/07/2018	Foreign Exchange Future			14.52300		14.32110			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.56300		14.35970			0.0000	0.00	0	1,800
\$ / R	On	25/07/2018	Foreign Exchange Future			14.57410		14.37050			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.61640		14.41080			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.69430		14.48520			0.0000	0.00	0	2,462
\$ / R	On	25/10/2018	Foreign Exchange Future			14.77890		14.56590			0.0000	0.00	0	70
\$ / R	On	13/11/2018	Foreign Exchange Future			14.82300		14.60830			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.89580		14.67770			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.03910		14.81440			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.11650		14.88830			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.32320		15.08540			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.28640		15.99830			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.41630		16.12100			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.55180		16.24900			0.0000	0.00	0	184,000
Total \$ / R Future												6,499,805,058.70	459,853	1,671,110
\$ / R	On	25/10/2017	Foreign Exchange Option	13.94	Put			0.00000	26.000		1.0000	0.00	0	0
\$ / R	On	25/10/2017	Foreign Exchange Option	13.94	Call			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			7.73760	4.321	26.27	0.0392	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			285.63760	471.621	26.27	0.9608	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,672.10020	3,482.700	26.27	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.00020	0.000	26.27	0.0000	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			329.48890	187.849	26.27	0.6831	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			7.38890	55.149	26.27	0.3169	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Put			29.11070	15.641	26.27	0.1168	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Call			157.01070	332.941	26.27	0.8832	0.00	0	30,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			857.90800	1,047.302	26.27	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			0.00800	0.002	26.27	0.0000	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Put			12.36070	6.833	26.27	0.0583	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Call			240.26070	424.133	26.27	0.9417	0.00	0	40,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Put			42.80010	22.687	26.27	0.1579	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Call			120.70010	289.987	26.27	0.8421	0.00	0	80,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			2.53610	1.413	26.27	0.0146	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			390.43610	578.713	26.27	0.9854	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Put			95.42490	29.978	15.44	0.1939	0.00	0	0
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Call			142.42490	264.178	15.44	0.8061	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Call			0.00000	257.456	17.22	0.6900	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Put			0.00000	76.356	17.22	0.3100	1,527,122.00	20,000	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			20.29530	11.055	19.14	0.0603	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			464.09530	642.155	19.14	0.9397	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call			297.54560	458.712	18.29	0.8655	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put			53.74560	27.612	18.29	0.1345	552,244.00	20,000	20,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			15.16210	8.528	17.43	0.0462	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			545.76210	726.528	17.43	0.9538	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Call			210.54080	347.158	16.44	0.7620	0.00	0	40,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put			109.94080	59.158	16.44	0.2380	0.00	0	40,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			30.37460	15.691	16.13	0.0755	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			477.77460	650.691	16.13	0.9245	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			297.52380	188.409	15.73	0.4736	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			133.92380	212.709	15.73	0.5264	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			51.37140	24.345	14.47	0.1015	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			474.57140	635.645	14.47	0.8985	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			28.96660	13.323	14.36	0.0604	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			594.46660	766.923	14.36	0.9396	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,891.40730	3,702.784	29.18	0.9951	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.70730	1.884	29.18	0.0049	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			126.94420	79.804	15.94	0.2035	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			477.24420	618.904	15.94	0.7965	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,120.84200	1,306.214	17.76	0.9608	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			16.04200	12.614	17.76	0.0392	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			150.54750	98.773	16.50	0.2281	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			475.34750	612.373	16.50	0.7719	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			212.36750	148.649	17.10	0.2895	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			436.06750	561.349	17.10	0.7105	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			0.00000	282.386	18.45	0.3974	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			0.00000	497.886	18.45	0.6026	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			221.85060	163.524	18.25	0.2690	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			580.15060	711.324	18.25	0.7310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,760.24470	1,589.891	22.47	0.8727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			55.24470	74.491	22.47	0.1273	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,133.56200	982.514	20.95	0.7448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			128.56200	167.114	20.95	0.2552	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,361.28720	1,543.784	18.08	0.9538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			26.28720	19.184	18.08	0.0462	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			803.28170	956.040	17.94	0.8296	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			128.28170	91.440	17.94	0.1704	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			422.38260	332.661	18.86	0.4253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			387.38260	487.261	18.86	0.5747	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			259.38520	195.436	18.41	0.2981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			554.38520	680.036	18.41	0.7019	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,708.49400	1,896.286	19.87	0.9724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			13.49400	11.687	19.87	0.0276	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			332.51880	256.428	18.63	0.3590	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			467.51880	581.028	18.63	0.6410	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,180.19980	1,352.677	17.44	0.9339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			45.19980	28.077	17.44	0.0661	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,747.64670	1,935.679	20.07	0.9739	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			12.64670	11.079	20.07	0.0261	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,189.05200	1,361.860	17.43	0.9355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			44.05200	27.260	17.43	0.0645	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			182.52560	234.510	20.25	0.3364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			887.52560	749.911	20.25	0.6636	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			734.41980	608.250	19.79	0.5998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			229.41980	292.850	19.79	0.4002	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			122.98750	87.440	17.92	0.1646	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			817.98750	972.040	17.92	0.8354	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			352.46040	273.304	18.68	0.3745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			447.46040	557.904	18.68	0.6255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			911.26600	772.159	20.32	0.6725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			176.26600	226.758	20.32	0.3275	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			144.53230	187.235	20.72	0.2803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,049.53230	902.635	20.72	0.7197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			111.08450	77.999	17.86	0.1507	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			856.08450	1,012.599	17.86	0.8493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			895.04900	1,053.932	17.81	0.8626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			100.04900	69.332	17.81	0.1374	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			136.51190	97.688	17.97	0.1793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			781.51190	932.288	17.97	0.8207	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			833.11680	988.169	17.90	0.8410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			118.11680	83.570	17.90	0.1590	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			810.61540	964.024	17.93	0.8325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			125.61540	89.424	17.93	0.1675	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,667.65430	1,499.737	22.32	0.8583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			62.65430	84.337	22.32	0.1417	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,513.71690	1,699.938	18.88	0.9633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			18.71690	15.338	18.88	0.0367	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			678.01360	818.170	18.13	0.7731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			183.01360	133.570	18.13	0.2269	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			395.86110	497.682	18.83	0.5826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			410.86110	323.082	18.83	0.4174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,278.79570	1,456.415	17.63	0.9472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			33.79570	21.815	17.63	0.0528	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,315.52680	1,156.911	21.43	0.7915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			100.52680	131.511	21.43	0.2085	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			498.84420	616.935	18.54	0.6641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			303.84420	232.335	18.54	0.3359	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	18/12/2017	Foreign Exchange Option	12.21	Call			1,698.71490	1,886.444	19.82	0.9720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			13.71490	11.844	19.82	0.0280	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,151.57730	2,341.110	22.12	0.9851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			6.57730	6.510	22.12	0.0149	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			219.11570	162.549	18.27	0.2616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			614.11570	747.149	18.27	0.7384	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,417.08710	1,602.228	18.38	0.9576	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			22.08710	17.628	18.38	0.0424	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			879.36180	1,037.308	17.83	0.8574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			104.36180	72.708	17.83	0.1426	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,324.35780	1,165.418	21.45	0.7935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			99.35780	130.018	21.45	0.2065	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,369.71870	2,188.808	23.47	0.9373	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			24.71870	33.408	23.47	0.0627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,219.34670	1,064.508	21.18	0.7680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			114.34670	149.108	21.18	0.2320	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			975.42930	1,138.775	17.70	0.8870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			80.42930	54.175	17.70	0.1130	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,904.77690	2,093.573	20.87	0.9791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			9.77690	8.973	20.87	0.0209	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			795.98640	948.090	17.95	0.8267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			130.98640	93.490	17.95	0.1733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,283.66920	3,097.195	25.34	0.9763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			8.66920	11.795	25.34	0.0237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			294.08570	371.999	19.28	0.4785	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			579.08570	467.399	19.28	0.5215	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,313.41800	3,126.925	25.44	0.9769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			8.41800	11.525	25.44	0.0231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			304.10300	384.135	19.21	0.4897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			559.10300	449.535	19.21	0.5103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,168.82580	3,981.800	28.16	0.9875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.82580	6.400	28.16	0.0125	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			325.06840	409.634	19.08	0.5126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			520.06840	415.034	19.08	0.4874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,244.01790	3,057.569	25.22	0.9756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			9.01790	12.169	25.22	0.0244	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			197.77660	253.575	20.09	0.3578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			832.77660	698.976	20.09	0.6422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,937.34660	2,751.588	24.37	0.9676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			12.34660	16.188	24.37	0.0324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			204.68490	262.181	20.02	0.3673	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			809.68490	677.581	20.02	0.6327	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			711.50650	855.325	18.08	0.7896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			166.50650	120.725	18.08	0.2104	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			358.93720	452.049	18.96	0.5474	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			463.93720	367.449	18.96	0.4526	0.00	0	33,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,353.09620	3,166.577	25.56	0.9776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		8.09620	11.177	25.56	0.0224	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		33.38830	45.162	23.09	0.0821	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,138.38830	1,960.562	23.09	0.9179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		7.71370	10.762	25.72	0.0215	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,402.71370	3,216.162	25.72	0.9785	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		691.28840	832.923	18.11	0.7798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		176.28840	128.323	18.11	0.2202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,671.82680	2,488.054	23.95	0.9559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		16.82680	22.654	23.95	0.0441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		7.63990	10.681	25.75	0.0214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,412.63990	3,226.081	25.75	0.9786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		7.56690	10.601	25.79	0.0212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,422.56690	3,236.001	25.79	0.9788	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		234.44970	176.970	18.55	0.2679	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		638.34970	770.770	18.55	0.7321	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,120.62520	3,933.983	27.60	0.9853	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		4.52520	7.783	27.60	0.0147	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		297.26110	230.239	18.39	0.3166	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		572.36110	695.439	18.39	0.6834	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		219.79870	167.266	17.84	0.2471	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		718.09870	856.066	17.84	0.7529	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put		0.00000	349.787	18.37	0.4062	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call		0.00000	573.187	18.37	0.5938	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,022.36910	886.538	19.58	0.6700	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		206.16910	261.338	19.58	0.3300	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,119.24360	978.176	19.83	0.6994	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		183.04360	232.975	19.83	0.3006	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		891.79070	1,042.312	16.86	0.8233	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		147.99070	107.512	16.86	0.1767	0.00	0	2,000
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put		0.00000	370.246	18.16	0.4094	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call		0.00000	591.846	18.16	0.5906	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put		0.00000	386.107	17.98	0.4129	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call		0.00000	601.407	17.98	0.5871	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put		502.89130	406.051	18.89	0.4008	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call		581.99130	677.351	18.89	0.5992	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		920.40420	1,071.342	17.00	0.7884	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		198.20420	156.542	17.00	0.2116	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		934.52470	1,086.385	16.99	0.7935	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		192.32470	151.585	16.99	0.2065	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		207.25170	164.190	17.02	0.2193	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		899.45170	1,048.989	17.02	0.7807	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		834.00700	976.361	17.08	0.7541	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		241.80700	191.561	17.08	0.2459	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		1,910.26180	1,745.544	21.04	0.8217	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		114.66180	142.644	21.04	0.1783	0.00	0	234

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,991.84860	1,825.140	21.19	0.8331	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			106.24860	132.240	21.19	0.1669	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,411.31010	1,260.551	19.98	0.7334	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			144.37970	178.557	20.58	0.2164	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,483.41640	1,667.407	17.34	0.9171	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			59.01640	50.307	17.34	0.0829	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			185.71010	227.651	19.98	0.2666	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,093.32210	1,254.116	16.85	0.8425	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			138.92210	107.016	16.85	0.1575	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			166.01280	129.501	16.92	0.1825	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,010.41280	1,166.601	16.92	0.8175	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,669.97970	1,511.457	20.58	0.7836	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			654.93260	551.608	17.88	0.4764	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			475.53260	565.408	17.88	0.5236	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			644.92840	543.067	17.84	0.4694	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			489.82840	581.267	17.84	0.5306	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			154.87990	120.971	16.15	0.1526	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			0.00000	928.379	18.45	0.5850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.00000	467.878	18.45	0.4150	19,538,606.16	41,760	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,166.93390	1,033.910	18.70	0.6164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			229.83310	184.723	16.38	0.2103	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,612.58510	1,792.002	16.47	0.9010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			87.98510	72.502	16.47	0.0990	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			0.00000	1,984.015	16.76	0.9231	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			0.00000	54.515	16.76	0.0769	2,276,554.75	41,760	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,205.11840	1,070.052	18.79	0.6264	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			338.31620	396.156	18.87	0.3637	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			844.76440	731.579	17.95	0.5168	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			489.36440	571.079	17.95	0.4832	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			444.22590	368.293	16.91	0.3418	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			778.82590	897.793	16.91	0.6582	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,104.43310	1,254.223	16.38	0.7897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			285.13090	334.581	19.34	0.3163	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			568.35690	479.647	17.26	0.4042	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			662.95690	769.147	17.26	0.5958	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			865.14030	992.707	16.68	0.6995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			370.54030	303.207	16.68	0.3005	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,243.71620	1,106.656	18.87	0.6363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			156.30210	186.565	20.82	0.1916	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,762.95510	1,947.104	16.70	0.9192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			68.35510	57.604	16.70	0.0808	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,136.68920	1,005.335	18.64	0.6082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			371.28920	434.835	18.64	0.3918	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,450.53090	1,305.081	19.34	0.6837	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			519.94040	435.986	17.13	0.3808	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			586.95910	683.121	17.52	0.5497	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	14.18	Put		672.35910	573.621	17.52	0.4503	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		328.28330	268.270	16.60	0.2757	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		922.88330	1,057.769	16.60	0.7243	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,221.70210	2,057.065	20.82	0.8084	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		173.91330	207.379	20.59	0.2100	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,649.49700	1,497.344	19.78	0.7224	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		244.09700	286.843	19.78	0.2776	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		983.59840	1,125.552	16.52	0.7484	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		288.99840	236.052	16.52	0.2516	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		704.54040	815.486	17.13	0.6192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		187.17290	148.233	16.26	0.1783	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,674.00660	1,855.504	16.56	0.9089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		79.40660	66.004	16.56	0.0911	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,130.64980	2,322.137	17.26	0.9515	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		36.04980	32.637	17.26	0.0485	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,079.31330	1,917.879	20.59	0.7900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		359.13930	420.599	18.72	0.3816	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,330.00590	1,189.246	19.07	0.6570	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		314.60590	368.746	19.07	0.3430	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,083.68190	1,232.195	16.40	0.7830	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		239.08190	192.695	16.40	0.2170	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,211.77290	1,367.733	16.26	0.8217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,049.63630	1,195.995	16.44	0.7717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,263.85870	1,422.566	16.20	0.8358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		169.25870	133.066	16.20	0.1642	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,861.25420	1,705.491	20.23	0.7578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		205.85420	244.991	20.23	0.2422	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,174.53930	1,041.099	18.72	0.6184	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,615.85300	1,464.752	19.71	0.7163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		250.45300	294.252	19.71	0.2837	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		996.58380	1,139.430	16.50	0.7531	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		281.98380	229.930	16.50	0.2469	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		255.03630	206.495	16.44	0.2283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,468.10430	3,284.129	22.91	0.9078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put		0.00000	359.754	16.88	0.3366	7,511,657.26	20,880	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call		0.00000	909.254	16.88	0.6634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		72.37290	83.224	22.93	0.0918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,477.77290	3,293.724	22.93	0.9082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		361.53390	423.410	18.70	0.3836	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		640.79570	744.370	17.33	0.5829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		596.19570	504.870	17.33	0.4171	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		72.04370	82.821	22.95	0.0913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,487.44370	3,303.321	22.95	0.9087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		72.70430	83.629	22.91	0.0922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		349.71840	409.552	18.79	0.3736	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		1,309.47990	1,470.471	16.15	0.8474	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	24/04/2018	Foreign Exchange Option	14.29	Put			117.00000	0.000		0.0000	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.00000	79.700		1.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,239.56840	1,120.605	18.53	0.6031	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			414.76840	492.605	18.53	0.3969	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,853.23530	1,706.027	18.53	0.7464	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			218.43530	268.027	18.53	0.2536	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			844.06860	736.918	17.51	0.4727	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			653.56860	744.418	17.51	0.5273	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			783.97330	681.670	17.34	0.4493	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			702.07330	798.070	17.34	0.5507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,374.06180	2,212.508	20.17	0.7498	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			285.16180	324.408	20.17	0.2502	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,347.80060	1,215.589	18.38	0.5826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			528.90060	597.489	18.38	0.4174	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,108.62530	1,240.509	16.36	0.7006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			457.52530	388.609	16.36	0.2994	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,488.92530	1,644.831	15.87	0.8119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			247.82530	202.931	15.87	0.1881	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,909.56720	2,089.642	15.55	0.8934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			118.46720	97.742	15.55	0.1066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,301.88280	3,505.044	16.84	0.9823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			10.78280	13.144	16.84	0.0177	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,524.83200	1,682.948	15.84	0.8203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			233.73200	191.048	15.84	0.1797	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,341.03180	2,535.345	15.26	0.9451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			49.93180	43.445	15.26	0.0549	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,553.95090	1,713.793	15.82	0.8269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			222.85090	181.893	15.82	0.1731	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,370.09860	1,236.770	18.43	0.5875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			521.19860	588.670	18.43	0.4125	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,711.36340	1,880.727	15.70	0.8594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			170.26340	138.827	15.70	0.1406	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,646.96160	1,502.293	18.96	0.6424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			438.06160	494.193	18.96	0.3576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,075.99790	1,203.741	16.41	0.6886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			484.89790	411.841	16.41	0.3114	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,317.67420	1,464.154	16.08	0.7668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			326.57420	272.254	16.08	0.2332	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,133.06360	1,011.797	17.96	0.5312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			614.16360	693.697	17.96	0.4688	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,807.77100	3,010.596	15.33	0.9737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			16.67100	18.696	15.33	0.0263	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,992.34620	2,176.031	15.49	0.9055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			101.24620	84.131	15.49	0.0945	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,495.40240	2,331.508	20.35	0.7639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			266.50240	303.408	20.35	0.2361	0.00	0	32,782

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,064.85060	947.318	17.82	0.5130	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			645.95060	729.218	17.82	0.4870	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,370.95250	1,520.506	16.01	0.7817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			299.85250	248.606	16.01	0.2183	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,670.75400	1,525.255	19.01	0.6466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			431.85400	487.155	19.01	0.3534	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,404.98360	1,556.432	15.97	0.7907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			283.88360	234.532	15.97	0.2093	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,186.44470	2,028.894	19.90	0.7260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			317.54470	360.794	19.90	0.2740	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,203.10820	1,342.526	16.23	0.7323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			392.00820	330.626	16.23	0.2677	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,469.28120	2,305.875	20.31	0.7609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			270.38120	307.775	20.31	0.2391	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			163.83960	182.685	21.96	0.1490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,562.73960	3,380.785	21.96	0.8510	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,591.85620	1,449.173	18.85	0.6323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			452.95620	511.073	18.85	0.3677	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,215.47220	1,355.685	16.21	0.7362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			384.37220	323.785	16.21	0.2638	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			163.29430	182.061	21.98	0.1485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,572.19430	3,390.161	21.98	0.8515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			162.74930	181.444	22.00	0.1480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,581.64930	3,399.544	22.00	0.8520	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			632.79680	544.862	16.74	0.3653	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			973.89680	1,087.862	16.74	0.6347	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			553.54490	481.991	16.66	0.3269	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,113.24490	1,244.991	16.66	0.6731	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			864.38890	751.895	17.83	0.4189	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			944.88890	1,035.995	17.83	0.5811	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,027.17490	925.536	17.73	0.4690	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			817.97490	921.936	17.73	0.5310	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,147.19830	1,992.640	19.37	0.6628	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			492.39830	546.940	19.37	0.3372	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,868.65740	2,033.582	15.27	0.8413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			233.45740	189.282	15.27	0.1587	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,500.44830	3,713.811	15.86	0.9775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			15.24830	19.511	15.86	0.0225	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,794.88490	1,953.056	15.47	0.8241	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			269.68490	218.756	15.47	0.1759	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,384.68120	1,255.564	18.08	0.5355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			729.88120	809.864	18.08	0.4645	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,123.49620	2,307.126	14.65	0.8917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			138.29620	112.826	14.65	0.1083	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,040.13540	2,218.392	14.85	0.8767	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			164.93540	134.092	14.85	0.1233	0.00	0	5,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,011.74640	1,859.147	19.15	0.6439	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			526.94640	583.447	19.15	0.3561	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,067.19790	1,913.768	19.24	0.6518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			512.39790	568.068	19.24	0.3482	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			821.96750	911.654	17.73	0.5084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,186.76750	1,067.354	17.73	0.4916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,010.55770	2,186.741	14.92	0.8711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			175.35770	142.441	14.92	0.1289	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			517.44860	446.131	16.29	0.2894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,352.64860	1,490.431	16.29	0.7106	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			818.58940	907.928	17.74	0.5068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,193.38940	1,073.628	17.74	0.4932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			815.22630	904.217	17.75	0.5053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,200.02630	1,079.917	17.75	0.4947	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,026.76880	913.349	18.04	0.4209	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,102.66880	1,202.249	18.04	0.5791	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,209.92540	1,092.186	17.70	0.4693	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			958.22540	1,055.186	17.70	0.5307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			962.59390	1,057.200	18.02	0.5128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,364.89390	1,241.400	18.02	0.4872	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			959.25870	1,053.545	18.03	0.5115	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,371.55870	1,247.745	18.03	0.4885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			965.94200	1,060.862	18.01	0.5141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,358.24200	1,235.062	18.01	0.4859	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,393.21330	1,271.558	18.11	0.4666	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,107.61330	1,210.658	18.11	0.5334	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,625.11570	1,765.712	16.85	0.6798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			786.81570	699.212	16.85	0.3202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,111.65720	1,213.172	18.34	0.5186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,543.35720	1,416.672	18.34	0.4814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,108.36240	1,209.579	18.35	0.5174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,550.06240	1,423.079	18.35	0.4826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,114.96350	1,216.777	18.33	0.5197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,536.66350	1,410.277	18.33	0.4803	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,699.20600	1,837.658	17.20	0.6573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			973.80600	874.458	17.20	0.3427	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,694.64210	1,832.673	17.21	0.6561	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			979.24210	879.473	17.21	0.3439	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,690.09980	1,827.695	17.22	0.6549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			984.69980	884.495	17.22	0.3451	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,327.07470	2,496.533	18.66	0.6494	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,508.77470	1,390.133	18.66	0.3506	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,334.66600	2,504.800	18.63	0.6511	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,496.36600	1,378.400	18.63	0.3489	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,330.86020	2,500.666	18.64	0.6502	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,502.56020	1,384.266	18.64	0.3498	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,621.04430	1,505.866	18.94	0.3569	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		2,372.04430	2,552.166	18.94	0.6431	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		2,508.98740	2,699.572	18.92	0.6544	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,599.98740	1,487.772	18.92	0.3456	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		2,505.19280	2,695.573	18.93	0.6536	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,606.19280	1,493.773	18.93	0.3464	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		2,501.40800	2,691.595	18.95	0.6529	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,612.40800	1,499.795	18.95	0.3471	0.00	0	0
Total \$ / R Option											31,406,184.17	144,400	3,412,478
Total \$ / R											6,531,211,242.87	604,253	5,083,588
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.08460	13.89500			0.0000	1,183,106.40	84	751
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.28950	14.09460			0.0000	400,106.00	28	33
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.49190	14.29110			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.69430	14.48520			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.32320	15.08540			0.0000	0.00	0	0
Total \$ / R MAXI Future											1,583,212.40	112	793
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call		47,263.62770	58,691.029	18.61	0.6449	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put		32,763.62770	25,231.029	18.61	0.3551	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call		46,751.88390	58,102.777	18.63	0.6410	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put		33,251.88390	25,642.777	18.63	0.3590	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call		47,779.50030	59,283.367	18.60	0.6488	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put		32,279.50030	24,823.367	18.60	0.3512	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call		79,971.02570	92,082.979	16.85	0.6686	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put		42,511.02570	35,132.979	16.85	0.3314	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call		79,444.53210	91,502.898	16.87	0.6660	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put		42,984.53210	35,552.899	16.87	0.3340	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call		80,500.39540	92,665.943	16.84	0.6712	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put		42,040.39540	34,715.943	16.84	0.3288	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call		95,880.30230	107,383.101	16.69	0.6412	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put		59,770.30230	51,193.101	16.69	0.3588	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call		95,398.48240	106,857.804	16.70	0.6392	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put		60,288.48240	51,667.804	16.70	0.3608	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call		96,364.39140	107,911.164	16.67	0.6433	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put		59,254.39140	50,721.164	16.67	0.3567	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call		116,254.73680	128,181.175	16.60	0.6488	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put		68,734.73680	59,751.175	16.60	0.3512	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call		115,776.17320	127,663.846	16.61	0.6470	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put		69,256.17320	60,233.846	16.61	0.3530	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call		116,735.26030	128,701.036	16.59	0.6506	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put		68,215.26030	59,271.036	16.59	0.3494	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		169,464.21190	183,267.262	17.21	0.6561	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		97,924.21190	87,947.262	17.21	0.3439	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		169,009.97840	182,769.459	17.22	0.6549	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			98,469.97840	88,449.459	17.22	0.3451	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			169,920.59600	183,765.775	17.20	0.6573	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			97,380.59600	87,445.775	17.20	0.3427	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,583,212.40	112	793
£ / R	On 31/10/2017	Foreign Exchange Future				18.50900		18.10480			0.0000	0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future				18.68040		18.27170			0.0000	89,591,198.40	4,796	199,447
£ / R	On 19/03/2018	Foreign Exchange Future				19.00920		18.58940			0.0000	16,252,866.00	855	1,696
£ / R	On 18/06/2018	Foreign Exchange Future				19.33310		18.90280			0.0000	0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future				19.65860		19.21380			0.0000	0.00	0	1,665
£ / R	On 14/06/2019	Foreign Exchange Future				20.40270		19.92370			0.0000	0.00	0	0
Total £ / R Future												105,844,064.40	5,651	206,234
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Call			1,027.57790	1,430.084	24.91	0.9943	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Put			2.77790	1.084	24.91	0.0057	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Call			1,017.70960	1,420.132	24.87	0.9941	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Put			2.90960	1.132	24.87	0.0059	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Call			1,037.45200	1,440.038	24.95	0.9945	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Put			2.65200	1.038	24.95	0.0055	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			1.44480	3.166	29.28	0.0049	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			6,869.74480	6,462.766	29.28	0.9951	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Put			454.79260	288.907	17.40	0.3362	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Call			526.49260	769.307	17.40	0.6638	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Put			1,636.93670	1,293.882	19.20	0.7737	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Call			108.63670	174.282	19.20	0.2263	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			1.42750	3.130	29.28	0.0049	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			6,879.72750	6,472.730	29.28	0.9951	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			1.41050	3.096	29.28	0.0048	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			6,889.71050	6,482.696	29.28	0.9952	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			1,654.68220	1,994.768	17.37	0.8323	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			275.28220	195.568	17.37	0.1677	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			1,912.15790	1,600.645	18.86	0.6652	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			361.55790	469.845	18.86	0.3348	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			1,647.24410	1,986.735	17.36	0.8309	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			277.84410	197.535	17.36	0.1691	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			1,639.82660	1,978.720	17.36	0.8296	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			280.42660	199.520	17.36	0.1704	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			1,814.71470	2,168.919	17.45	0.8578	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			225.31470	159.719	17.45	0.1422	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			1,596.26990	1,901.289	17.40	0.7312	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			603.46990	478.189	17.40	0.2688	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			1,608.73550	1,914.934	17.40	0.7338	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			595.93550	471.834	17.40	0.2662	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			1,602.49780	1,908.107	17.40	0.7325	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	17.90	Put			599.69780	475.007	17.40	0.2675	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,790.62580	2,093.139	17.62	0.7028	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			816.82580	674.539	17.62	0.2972	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,784.82850	2,086.783	17.62	0.7017	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			821.02850	678.183	17.62	0.2983	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,779.30710	2,080.432	17.62	0.7005	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			825.50710	681.832	17.62	0.2995	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,420.04020	2,750.139	17.26	0.7001	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,116.34020	967.439	17.26	0.2999	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,414.44960	2,744.104	17.26	0.6992	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,120.74960	971.404	17.26	0.3008	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,408.85970	2,738.079	17.26	0.6984	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,125.15970	975.379	17.26	0.3016	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												105,844,064.40	5,651	208,434
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12417		0.12220			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12663		0.12460			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12912		0.12701			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14358		0.14081			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,234.21360	1,431.739	18.48	0.9590	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			14.21360	15.039	18.48	0.0410	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			464.94810	583.817	17.89	0.7021	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			244.94810	167.117	17.89	0.2979	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			127.10660	168.705	20.19	0.2903	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			907.10660	752.005	20.19	0.7097	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			829.34020	953.233	18.09	0.7015	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			369.24020	290.233	18.09	0.2985	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			414.69360	488.897	19.96	0.4420	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			954.59360	825.897	19.96	0.5580	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,535.10030	1,704.406	15.77	0.9287	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			75.00030	41.406	15.77	0.0713	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			688.82690	783.294	19.91	0.5149	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			987.42690	871.794	19.91	0.4851	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			410.19580	471.556	21.23	0.3487	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,708.79580	1,560.056	21.23	0.6513	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,137.08310	1,267.240	18.09	0.7177	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			435.68310	355.740	18.09	0.2823	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,913.84560	2,073.865	18.42	0.7053	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			832.64560	715.365	18.42	0.2947	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,494.98520	1,638.952	20.14	0.5898	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,413.78520	1,280.452	20.14	0.4102	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,432.45680	2,646.263	16.16	0.8344	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	0.12	Put			351.25680	287.763	16.16	0.1656	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	27/10/2017	Foreign Exchange Future			16.49650		16.20710			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.55840		16.27320			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.60790		16.31940			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.68010		16.39010			0.0000	54,343,765.80	3,258	94,276
€ / R	On	27/12/2017	Foreign Exchange Future			16.71270		16.42190			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.84690		16.55220			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			17.01780		16.71910			0.0000	5,105,340.00	300	13,767
€ / R	On	18/06/2018	Foreign Exchange Future			17.35810		17.04920			0.0000	433,952.50	25	226
€ / R	On	17/09/2018	Foreign Exchange Future			17.70600		17.38350			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.83860		18.47650			0.0000	0.00	0	0
Total € / R Future												59,883,058.30	3,583	113,234
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			1.04450	0.440	33.91	0.0035	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			788.14450	1,076.940	33.91	0.9965	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			82.56590	38.878	14.95	0.1289	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			445.76590	687.278	14.95	0.8711	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			44.01950	27.139	15.78	0.0744	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			853.41950	1,125.039	15.78	0.9256	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			189.75830	120.201	16.95	0.1937	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			386.53730	528.008	17.62	0.5664	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			651.62940	851.375	17.08	0.7475	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			261.52940	171.275	17.08	0.2525	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			538.34550	717.405	17.29	0.6817	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			348.24550	237.305	17.29	0.3183	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			779.85830	1,000.301	16.95	0.8063	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			7.51890	9.629	22.20	0.0181	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			922.52300	1,164.347	17.02	0.8544	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			132.42300	84.247	17.02	0.1456	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,268.63410	2,560.951	21.58	0.9793	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			8.53410	10.851	21.58	0.0207	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			526.43730	377.908	17.62	0.4336	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			444.52380	603.494	17.48	0.6158	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			360.16550	492.935	17.70	0.5417	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			570.06550	412.835	17.70	0.4583	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			7.01620	10.912	29.67	0.0166	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,026.91620	4,740.812	29.67	0.9834	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,397.61890	2,689.729	22.20	0.9819	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,744.40840	1,488.512	20.27	0.8365	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			73.66920	107.440	20.29	0.1619	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,753.56920	1,497.340	20.29	0.8381	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			75.35700	109.798	20.26	0.1650	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	18/12/2017	Foreign Exchange Option	18.05	Put			1,735.25700	1,479.698	20.26	0.8350	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			444.42380	313.394	17.48	0.3842	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			74.50840	108.612	20.27	0.1635	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			154.76260	99.748	16.81	0.1579	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			956.66260	1,192.448	16.81	0.8421	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			240.44760	167.600	15.90	0.2061	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			992.64760	1,214.500	15.90	0.7939	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			0.00000	706.344	16.73	0.4750	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.00000	724.144	16.73	0.5250	897,938.81	1,240	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,947.53790	2,228.823	16.29	0.9150	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			88.43790	71.023	16.29	0.0850	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,938.51330	2,219.490	16.27	0.9142	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			89.41330	71.690	16.27	0.0858	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			579.69320	455.144	16.22	0.3619	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			798.79320	972.944	16.22	0.6381	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,956.57210	2,238.162	16.31	0.9158	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			87.47210	70.362	16.31	0.0842	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			32.92350	31.539	18.13	0.0387	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,752.02350	3,049.339	18.13	0.9613	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,777.80430	2,052.605	15.88	0.8993	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			108.70430	84.805	15.88	0.1007	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,735.96850	2,006.647	15.77	0.8948	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			116.86850	88.847	15.77	0.1052	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			199.35830	235.097	20.16	0.1684	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			250.45050	197.136	15.42	0.1634	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,327.44510	3,639.242	16.36	0.9669	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			28.24510	31.142	16.36	0.0331	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,994.92180	2,264.540	15.49	0.8647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			195.72180	156.440	15.49	0.1353	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,700.15830	3,426.997	20.16	0.8316	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,802.18420	2,057.092	15.42	0.8353	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			252.98420	198.992	15.42	0.1647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,794.73550	2,048.964	15.41	0.8341	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			255.53550	200.864	15.41	0.1659	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,809.65050	2,065.236	15.42	0.8366	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,198.55510	1,381.870	16.10	0.6182	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			925.05510	785.871	16.10	0.3818	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,194.09190	1,376.902	16.11	0.6168	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			930.59190	790.902	16.11	0.3832	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,203.04070	1,386.856	16.09	0.6197	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			919.54070	780.856	16.09	0.3803	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,364.51060	2,619.608	15.76	0.7407	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			768.01060	661.008	15.76	0.2593	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,375.95590	2,632.809	15.76	0.7426	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			759.45590	654.209	15.76	0.2574	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,370.22270	2,626.203	15.76	0.7416	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	16.87	Put			763.72270	657.603	15.76	0.2584	0.00	0	0
Total € / R Option												897,938.81	1,240	419,272
Total € / R												60,780,997.11	4,823	532,506
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.84480		10.79570			0.0000	13,013,760.00	1,200	10,510
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.85970		10.81030			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.99520		10.94270			0.0000	0.00	0	500
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.14490		11.08800			0.0000	0.00	0	1,550
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.29470		11.23120			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.75710		11.66750			0.0000	0.00	0	0
Total AU\$ / R Future												13,013,760.00	1,200	12,560
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			34.02940	40.304	18.77	0.1099	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,118.32940	1,075.504	18.77	0.8901	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			35.40030	41.896	18.72	0.1137	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,099.70030	1,057.096	18.72	0.8863	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			34.70810	41.093	18.74	0.1118	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,109.00810	1,066.293	18.74	0.8882	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			844.92800	893.254	15.73	0.9023	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			34.62800	33.554	15.73	0.0977	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			836.16280	884.408	15.73	0.8996	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			35.86280	34.708	15.73	0.1004	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			853.72740	902.131	15.72	0.9050	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			33.42740	32.431	15.72	0.0950	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,050.83650	1,098.996	15.83	0.8439	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			98.13650	93.796	15.83	0.1561	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,042.71090	1,090.806	15.83	0.8415	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			100.01090	95.606	15.83	0.1585	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,034.61250	1,082.643	15.83	0.8391	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			101.91250	97.443	15.83	0.1609	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			280.10410	268.537	15.16	0.2939	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			871.24030	916.815	15.16	0.7114	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			273.24030	261.915	15.16	0.2886	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			864.65780	910.110	15.16	0.7088	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			276.65780	265.210	15.16	0.2912	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			858.10410	903.437	15.16	0.7061	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			692.68240	729.265	15.09	0.5716	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			581.48240	554.565	15.09	0.4284	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			688.10980	724.518	15.10	0.5692	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			586.90980	559.818	15.10	0.4308	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			697.28080	734.038	15.08	0.5741	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			576.08080	549.338	15.08	0.4259	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			549.54520	524.577	14.52	0.3294	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,208.55120	1,273.490	14.52	0.6741	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			541.05120	516.390	14.52	0.3259	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,202.78840	1,267.577	14.52	0.6723	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			545.28840	520.477	14.52	0.3277	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,197.04520	1,261.677	14.52	0.6706	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												13,013,760.00	1,200	12,560
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.01960		10.96920			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.18870		11.13430			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.35390		11.29460			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			512.12170	554.336	14.68	0.7928	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			82.92170	74.736	14.68	0.2072	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			504.75290	546.731	14.70	0.7878	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			85.55290	77.131	14.70	0.2122	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			519.54940	561.993	14.67	0.7977	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			80.34940	72.393	14.67	0.2023	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,130.18070	1,181.046	14.68	0.8820	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			65.88070	62.346	14.68	0.1180	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,121.66260	1,172.029	14.65	0.8803	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			67.36260	63.329	14.65	0.1197	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,138.72410	1,190.079	14.71	0.8837	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			64.42410	61.379	14.71	0.1163	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			787.36950	827.439	14.55	0.6808	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			312.76950	293.538	14.55	0.3192	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			781.57590	821.450	14.57	0.6779	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			316.97590	297.550	14.57	0.3221	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			793.19920	833.459	14.54	0.6838	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			308.59920	289.559	14.54	0.3162	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.27930		14.08520			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.58450		14.38340			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.89110		14.68350			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.51230		16.23610			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			374.02150	499.419	16.63	0.6207	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			318.82150	250.119	16.63	0.3793	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			369.07890	493.521	16.63	0.6164	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			323.87890	254.221	16.63	0.3836	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			379.00830	505.360	16.63	0.6249	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	18/12/2017	Foreign Exchange Option	14.02	Put			313.80830	246.060	16.63	0.3751	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			678.24700	810.039	15.69	0.6388	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			444.84700	375.538	15.69	0.3612	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			673.19430	804.327	15.70	0.6361	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			449.79430	379.827	15.70	0.3639	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			683.32970	815.776	15.68	0.6416	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			439.92970	371.276	15.68	0.3584	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			826.29330	948.217	15.99	0.6007	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			672.79330	587.117	15.99	0.3993	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			821.81750	943.242	16.00	0.5986	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			678.31750	592.142	16.00	0.4014	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			817.35930	938.290	16.01	0.5965	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			683.85930	597.190	16.01	0.4035	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,141.66850	2,353.304	15.95	0.7460	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			635.56850	571.004	15.95	0.2540	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,135.94460	2,346.504	15.95	0.7449	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			639.84460	574.204	15.95	0.2551	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,147.41490	2,360.108	15.95	0.7470	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			631.31490	567.808	15.95	0.2530	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.11450		2.08580			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.13230		2.10360			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.15010		2.12110			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.22480		2.19180			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,536.91700	1,798.700	16.66	0.9157	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			78.91700	53.700	16.66	0.0843	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,450.60410	1,708.889	16.66	0.9025	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			92.60410	63.889	16.66	0.0975	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,366.11870	1,620.576	16.66	0.8880	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			108.11870	75.576	16.66	0.1120	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			264.73210	219.937	16.83	0.1725	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,056.93110	2,311.370	17.02	0.8488	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			220.93110	188.370	17.02	0.1512	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,978.10020	2,226.637	16.92	0.8384	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			242.10020	203.637	16.92	0.1616	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,900.73210	2,142.936	16.83	0.8275	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,660.69440	1,862.473	16.32	0.7058	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			649.69440	561.473	16.32	0.2942	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,603.21120	1,798.247	16.34	0.6926	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			692.21120	597.247	16.34	0.3074	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,719.75000	1,928.128	16.31	0.7188	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			608.75000	527.128	16.31	0.2812	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,010.15980	3,257.418	16.56	0.7442	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			892.15980	809.418	16.56	0.2558	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,945.56470	3,190.177	16.55	0.7365	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			927.56470	842.177	16.55	0.2635	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,075.63380	3,325.504	16.56	0.7518	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			857.63380	777.504	16.56	0.2482	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.25470		2.21510			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.30110		2.26010			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.34870		2.30620			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.68030		2.62120			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,173.17700	2,566.740	17.24	0.9671	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			22.17700	19.740	17.24	0.0329	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,078.79420	2,468.508	16.91	0.9640	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			27.79420	21.508	16.91	0.0360	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,985.51900	2,370.465	16.58	0.9604	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			34.51900	23.466	16.58	0.0396	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,395.63560	1,677.019	16.90	0.7125	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			594.63560	466.019	16.90	0.2875	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,339.07690	1,611.316	16.92	0.6975	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			638.07690	500.316	16.92	0.3025	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,453.97630	1,744.315	16.88	0.7273	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			552.97630	433.315	16.88	0.2727	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			854.03860	701.132	16.39	0.3230	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,723.98410	2,013.357	16.34	0.7015	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			761.98410	626.357	16.34	0.2985	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,669.28660	1,950.079	16.37	0.6893	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			807.28660	663.079	16.37	0.3107	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,616.03860	1,888.132	16.39	0.6770	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,082.23400	5,590.513	16.28	0.8730	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			470.23400	387.513	16.28	0.1270	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,239.19930	5,754.855	16.25	0.8824	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			427.19930	351.855	16.25	0.1176	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,160.36780	5,671.313	16.25	0.8780	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			448.36780	368.313	16.25	0.1220	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.80680		1.78250			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	19/03/2018	Foreign Exchange Future			1.83650		1.81180			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.86540		1.84000			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.07000		2.03490			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			531.46460	675.333	17.08	0.6354	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			406.46460	307.333	17.08	0.3646	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			483.50400	617.949	17.15	0.6024	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			458.50400	349.949	17.15	0.3976	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			582.91900	736.129	17.00	0.6679	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			357.91900	268.130	17.00	0.3321	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,161.92230	1,328.987	16.69	0.7142	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			443.92230	363.987	16.69	0.2858	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,104.06920	1,263.187	16.71	0.6952	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			486.06920	398.187	16.71	0.3048	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,222.02160	1,396.836	16.66	0.7328	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			404.02160	331.836	16.66	0.2672	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,404.23370	1,570.215	16.38	0.6940	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			604.23370	516.215	16.38	0.3060	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,350.23070	1,511.422	16.48	0.6781	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			650.23070	557.422	16.48	0.3219	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,460.07930	1,630.831	16.29	0.7099	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			560.07930	476.832	16.29	0.2901	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			573.58130	505.557	16.79	0.1869	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,353.80560	3,632.488	16.81	0.8056	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			604.80560	532.488	16.81	0.1944	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,286.06360	3,560.345	16.84	0.7981	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			637.06360	560.345	16.84	0.2019	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,422.58130	3,705.557	16.79	0.8131	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13450		0.13270			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13420		0.13170			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13380		0.13070			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145
NOK/R	On	18/12/2017	Foreign Exchange Future			1.76120		1.74380			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.79140		1.77330			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.82170		1.80270			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.95100		1.92690			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	18/12/2017	Foreign Exchange Future			9.66890		9.57040			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.79690		9.69540			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.92440		9.81960			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.93990		10.78630			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			155.28470	194.730	17.35	0.4271	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			394.88470	335.830	17.35	0.5729	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			152.26620	191.125	17.37	0.4213	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			401.86620	342.225	17.37	0.5787	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			158.35700	198.393	17.32	0.4330	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			387.95700	329.493	17.32	0.5670	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			534.83970	603.527	16.82	0.6529	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			289.43970	256.627	16.82	0.3471	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			529.32550	597.622	16.83	0.6491	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			293.92550	260.722	16.83	0.3509	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			540.39710	609.471	16.81	0.6566	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			284.99710	252.571	16.81	0.3434	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			504.87590	562.515	16.39	0.5520	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			525.27590	478.115	16.39	0.4480	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			500.67330	557.832	16.40	0.5489	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			531.07330	483.432	16.40	0.4511	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			509.10640	567.229	16.38	0.5550	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			519.50640	472.829	16.38	0.4450	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,322.66580	1,431.141	15.50	0.7234	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			456.36580	411.242	15.50	0.2766	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,316.83850	1,425.039	15.50	0.7216	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			460.53850	415.139	15.50	0.2784	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,328.50990	1,437.270	15.49	0.7252	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			452.20990	407.370	15.49	0.2748	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34210		1.33460			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.35310		1.34890			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.36320		1.36440			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.48260		1.46730			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			246.00000	321.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			146.00000	221.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			346.00000	421.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			489.00000	531.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			389.00000	431.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			289.00000	331.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			444.00000	432.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			344.00000	332.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			544.00000	532.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,473.00000	1,626.000		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			1,373.00000	1,526.000		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			1,573.00000	1,726.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32630		1.31500			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33030		1.31890			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33410		1.32270			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18430		1.17960			0.0000	0.00	0	185
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19090		1.18620			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19780		1.19300			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	185
Total QUANTO € / \$												0.00	0	185
RAIN	On	18/12/2017	Foreign Exchange Future			24,936.31000		24,533.17000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,345.10000		24,932.52000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Future			10.35520		10.20150			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.51700		10.36020			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.68060		10.51740			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.87130		11.65100			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Call			478.12830	602.743	15.30	0.8285	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			86.62830	57.543	15.30	0.1715	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			470.95580	594.448	15.29	0.8243	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			89.45580	59.248	15.29	0.1757	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			485.36280	611.079	15.32	0.8326	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			83.86280	55.879	15.32	0.1674	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			625.01350	735.518	15.40	0.7287	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			224.81350	178.518	15.40	0.2713	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			618.96970	728.670	15.41	0.7253	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			228.76970	181.670	15.41	0.2747	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			631.10150	742.405	15.40	0.7322	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			220.90150	175.405	15.40	0.2678	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			731.67320	840.779	14.94	0.7003	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			314.27320	260.179	14.94	0.2997	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			726.02590	834.313	14.94	0.6974	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Put			318.62590	263.713	14.94	0.3026	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Call			737.35800	847.272	14.94	0.7032	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Put			309.95800	256.672	14.94	0.2968	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,904.12740	2,088.284	15.15	0.8371	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			253.12740	216.984	15.15	0.1629	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,896.60910	2,080.492	15.15	0.8358	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			255.60910	219.192	15.15	0.1642	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,911.66230	2,096.092	15.14	0.8383	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			250.66230	214.792	15.14	0.1617	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Future			3.71190		3.65960			0.0000	0.00	0	4,775
TRY / R On 19/03/2018 Foreign Exchange Future			3.66820		3.61650			0.0000	0.00	0	0
TRY / R On 18/06/2018 Foreign Exchange Future			3.62500		3.57530			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.66600		3.57820			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	4,775
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Call			46.38860	66.834	14.01	0.4550	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Put			126.78860	94.934	14.01	0.5450	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Call			43.38290	62.851	14.06	0.4357	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Put			133.78290	100.951	14.06	0.5643	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			49.56410	71.010	13.97	0.4746	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			119.96410	89.110	13.97	0.5254	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			181.68780	217.447	14.41	0.6913	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			85.18780	69.247	14.41	0.3087	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			175.45340	210.653	14.38	0.6805	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			88.95340	72.453	14.38	0.3195	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			188.03820	224.348	14.44	0.7019	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			81.53820	66.148	14.44	0.2981	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			132.19650	154.692	14.70	0.4911	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			216.89650	189.692	14.70	0.5089	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			128.52790	150.479	14.71	0.4820	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			223.22790	195.478	14.71	0.5180	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			135.95110	158.999	14.68	0.5003	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			210.65110	183.999	14.68	0.4997	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			315.94960	369.382	15.88	0.6185	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			257.74960	223.382	15.88	0.3815	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			311.16940	364.109	15.88	0.6132	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			262.96940	228.109	15.88	0.3868	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			306.44740	358.893	15.89	0.6078	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			268.24740	232.893	15.89	0.3922	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,775
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.40320		1.39960			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.38620		1.38180			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.37200		1.36730			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												6 680 129 153.80	470,399	2,012,113
Total Options												32 304 122.98	145,640	3,833,950
Grand Total:												6,712,433,276.78	616,039	5,846,063