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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/12/2017 Foreign Exchange Future			12.74000		12.73100			0.0000	764,400.00	60	0
\$ / R On 27/12/2017 Foreign Exchange Future			12.74200		12.73110			0.0000	0.00	0	916
\$ / R On 28/12/2017 Foreign Exchange Future			12.74200		12.72310			0.0000	0.00	0	0
\$ / R On 29/12/2017 Foreign Exchange Future			12.74200		12.72480			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			12.74880		12.73170			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			12.75230		12.73510			0.0000	5,560,002.80	436	195
\$ / R On 08/01/2018 Foreign Exchange Future			12.76010		12.74330			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			12.76210		12.74530			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			12.76420		12.74730			0.0000	0.00	0	1,126
\$ / R On 12/01/2018 Foreign Exchange Future			12.76820		12.75140			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			12.77430		12.75750			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			12.77640		12.75950			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			12.78040		12.76360			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.78250		12.76560			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.79470		12.77790			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.80670		12.78980			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.80860		12.79180			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.81830		12.80140			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.82220		12.80520			0.0000	0.00	0	0
\$ / R On 12/02/2018 Foreign Exchange Future			12.82990		12.81290			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.83180		12.81490			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Future			12.83570		12.81870			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			12.83760		12.82060			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			12.86080		12.84370			0.0000	1,102,376,332.80	85,716	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			12.86270		12.84560			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			12.86460		12.84750			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			12.88930		12.87220			0.0000	0.00	0	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			12.89690		12.87980			0.0000	42,030,997.10	3,259	995,056
\$ / R	On	29/03/2018	Foreign Exchange Future			12.91580		12.89880			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.96550		12.94840			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.96740		12.95030			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.97690		12.95980			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.99410		12.97700			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.99790		12.98080			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.00370		12.98650			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.00560		12.98840			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.03610		13.01890			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			13.07050		13.05320			0.0000	12,233,988.00	936	173,737
\$ / R	On	29/06/2018	Foreign Exchange Future			13.09140		13.07410			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			13.09700		13.07970			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			13.13030		13.11310			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			13.13770		13.12050			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			13.13960		13.12240			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			13.15070		13.13350			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			13.16370		13.14650			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			13.17480		13.15770			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			13.20810		13.19110			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			13.23960		13.22260			0.0000	1,323,960.00	100	4,997
\$ / R	On	28/09/2018	Foreign Exchange Future			13.26000		13.24310			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			13.31020		13.29310			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.31770		13.30050			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.32140		13.30420			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			13.33070		13.31350			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.34560		13.32830			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			13.37730		13.35980			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			13.39770		13.38010			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.40330		13.38570			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			13.43520		13.41740			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.52020		13.50170			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.58400		13.56500			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.75400		13.73350			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			14.10570		14.08220			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.51220		14.48810			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.61630		14.59190			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.72500		14.70020			0.0000	0.00	0	0
Total \$ / R Future												1,164,289,680.70	90,507	1,435,729

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			769.09390	760.000	9.39	1.0000	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			0.09390	0.000	9.39	0.0000	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			5,289.00000	5,280.000	9.39	1.0000	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			0.00000	0.000	9.39	0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			910.08190	898.772	23.46	0.9932	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			1.18190	0.772	23.46	0.0068	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Put			390.44960	368.967	16.05	0.9092	0.00	0	100
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Call			13.54960	10.967	16.05	0.0908	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Put			838.91440	819.686	21.84	0.9864	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Call			2.01440	1.687	21.84	0.0136	0.00	0	100
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			2,075.20090	2,058.061	32.16	0.9996	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			0.00090	0.062	32.16	0.0004	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			1,775.21430	1,758.134	29.80	0.9991	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			0.01430	0.134	29.80	0.0009	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			705.80650	688.081	17.43	0.9560	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			7.50650	6.881	17.43	0.0440	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			1,166.80280	1,149.481	19.79	0.9890	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			1.90280	1.781	19.79	0.0110	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			301.97850	313.308	13.65	0.7624	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			58.67850	53.208	13.65	0.2376	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			528.95700	512.913	14.57	0.8815	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			22.25700	23.013	14.57	0.1185	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			0.47830	0.467	23.06	0.0024	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			2,135.06620	2,118.266	23.68	0.9981	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			0.36620	0.366	23.68	0.0019	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			33.26700	33.180	14.71	0.1547	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			487.96700	471.080	14.71	0.8453	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			2,015.17830	1,998.367	23.06	0.9976	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			1,474.91630	1,457.796	20.20	0.9899	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			2.21630	1.996	20.20	0.0101	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,174.98200	1,157.589	18.50	0.9728	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			6.38200	5.790	18.50	0.0272	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call			198.06090	200.776	13.21	0.5567	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put			160.56090	146.476	13.21	0.4433	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put			222.52190	206.242	13.52	0.5431	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Call			150.02190	150.542	13.52	0.4569	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,367.45730	1,350.136	18.79	0.9800	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			4.95730	4.436	18.79	0.0200	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			24.74560	23.496	16.24	0.0957	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			767.24560	749.196	16.24	0.9043	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			1,005.13200	987.394	17.25	0.9497	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			12.63200	11.695	17.25	0.0503	0.00	0	238
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			795.74980	777.290	16.38	0.9059	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			25.24980	23.690	16.38	0.0941	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,186.77350	1,169.140	17.86	0.9611	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			10.37350	9.540	17.86	0.0389	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			11.49860	10.601	17.73	0.0429	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,147.89860	1,130.201	17.73	0.9571	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,002.84440	984.762	17.21	0.9341	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			18.44440	17.262	17.21	0.0659	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,138.73750	1,121.138	16.92	0.9428	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			16.63750	15.838	16.92	0.0572	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,473.12400	1,455.260	18.07	0.9604	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			12.92400	11.960	18.07	0.0396	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,137.34970	1,118.882	17.20	0.9207	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			27.14970	25.582	17.20	0.0793	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			114.43260	112.034	15.33	0.2842	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			524.63260	505.334	15.33	0.7158	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			605.04530	585.577	15.68	0.7587	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			94.84530	92.277	15.68	0.2413	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,231.98520	1,213.738	17.43	0.9352	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			21.78520	20.438	17.43	0.0648	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			78.60430	75.990	16.03	0.2042	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			688.80430	669.290	16.03	0.7958	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			238.70560	238.963	13.93	0.5137	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			248.90560	232.263	13.93	0.4863	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			100.34410	97.812	15.58	0.2536	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			580.54410	561.112	15.58	0.7464	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			104.18560	101.684	15.51	0.2620	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			564.38560	544.983	15.51	0.7380	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			123.33580	121.046	15.19	0.3030	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			493.53580	474.346	15.19	0.6970	0.00	0	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			158.41120	156.573	14.80	0.3684	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			406.61120	387.973	14.80	0.6316	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,000.07080	2,983.060	23.99	0.9948	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			1.87080	1.660	23.99	0.0052	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			487.74720	468.632	15.19	0.6884	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			129.54720	127.232	15.19	0.3116	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,730.06140	2,713.033	22.20	0.9945	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			1.86140	1.633	22.20	0.0055	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			361.92630	365.174	13.33	0.6712	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			140.12630	126.574	13.33	0.3288	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,090.08070	3,073.075	24.59	0.9949	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			1.88070	1.675	24.59	0.0051	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,430.53420	2,413.445	20.72	0.9928	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			2.33420	2.045	20.72	0.0072	0.00	0	242
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,043.76630	1,024.646	17.00	0.8835	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			45.16630	42.946	17.00	0.1165	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			134.15420	131.632	15.33	0.3043	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			532.75420	513.332	15.33	0.6957	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,250.00400	2,232.470	19.93	0.9854	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			5.20400	4.670	19.93	0.0146	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			505.98050	486.566	15.25	0.6710	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			151.18050	148.766	15.25	0.3290	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			44.55710	42.298	17.21	0.1120	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,099.35710	1,080.098	17.21	0.8880	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,135.07010	1,115.516	17.21	0.8851	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			47.97010	45.416	17.21	0.1149	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			61.96280	59.254	16.85	0.1453	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			999.06280	979.354	16.85	0.8547	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,415.21160	1,396.330	17.94	0.9262	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			30.11160	28.131	17.94	0.0738	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,395.53450	1,376.446	17.93	0.9187	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			34.23450	32.147	17.93	0.0813	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,414.04770	1,394.984	18.00	0.9186	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			34.64770	32.584	18.00	0.0814	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,046.57510	1,026.034	16.94	0.8232	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			90.27510	86.834	16.94	0.1768	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,389.58410	1,369.731	17.83	0.8907	120,281,522.91	87,814	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			53.28410	50.531	17.83	0.1093	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			794.25990	773.554	16.24	0.7421	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			139.85990	136.254	16.24	0.2579	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			159.42580	156.002	15.95	0.2893	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			713.82580	693.302	15.95	0.7107	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			715.17960	694.744	15.98	0.7080	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			162.67960	159.345	15.98	0.2920	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,520.76060	1,502.970	18.11	0.8817	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			62.96060	62.270	18.11	0.1183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			3.35970	3.359	24.76	0.0069	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,623.55970	4,606.459	24.76	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			3.31160	3.311	24.76	0.0068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,633.51160	4,616.411	24.76	0.9932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			3.40840	3.408	24.76	0.0069	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			346.21750	347.648	14.85	0.4918	4,588,954.92	13,200	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00000	9.846	23.09	0.0192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			0.00000	3,502.946	23.09	0.9808	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			459.76780	464.150	14.33	0.6006	2,552,823.90	5,500	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			279.96780	267.250	14.33	0.3994	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			219.98920	218.884	15.88	0.3422	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			738.54200	749.086	13.46	0.7928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			108.74200	102.186	13.46	0.2072	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,601.22710	1,582.402	18.10	0.8885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			61.02710	59.302	18.10	0.1115	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			416.41750	400.748	14.85	0.5082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			154.32360	152.415	16.66	0.2527	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			260.87400	260.533	15.49	0.3939	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			581.07400	563.633	15.49	0.6061	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			181.46770	179.728	16.32	0.2904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			821.66770	802.828	16.32	0.7096	0.00	0	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			690.18920	671.984	15.88	0.6578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			80.88560	76.902	13.41	0.1663	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			257.92640	257.527	15.52	0.3902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			588.12640	570.627	15.52	0.6098	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,042.89340	1,023.854	16.96	0.7785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			132.69340	130.754	16.96	0.2215	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			934.52360	915.515	16.66	0.7473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			667.81570	649.745	15.80	0.6479	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			1,711.64180	1,692.870	18.20	0.9041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			51.44180	49.770	18.20	0.0959	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,242.02550	1,223.056	17.51	0.8249	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			101.82550	99.956	17.51	0.1751	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			830.68560	843.802	13.41	0.8337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			984.12100	965.091	16.80	0.7622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,331.07340	1,312.164	17.74	0.8420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			90.87340	89.064	17.74	0.1580	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,767.39630	1,748.660	18.25	0.9111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			47.19630	45.560	18.25	0.0889	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			227.61570	226.645	15.80	0.3521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			147.30530	145.381	16.75	0.2427	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,447.67070	1,428.815	17.97	0.8629	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			77.47070	75.715	17.97	0.1371	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			125.23330	123.298	17.08	0.2105	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,085.43330	1,066.398	17.08	0.7895	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			143.92100	141.990	16.80	0.2378	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,180.52500	1,161.521	17.34	0.8119	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			118.21060	116.285	17.20	0.2001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,128.41060	1,109.385	17.20	0.7999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			401.50410	404.334	14.56	0.5476	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			341.70410	327.434	14.56	0.4524	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			967.50530	948.481	16.75	0.7573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,163.09050	1,144.079	17.29	0.8080	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			106.59420	104.703	17.41	0.1824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,206.79420	1,187.803	17.41	0.8176	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,286.38260	1,267.441	17.62	0.8337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			96.18260	94.341	17.62	0.1663	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			110.32500	108.421	17.34	0.1881	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			49.27610	47.622	18.22	0.0923	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			80.76490	79.011	17.94	0.1421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,420.96490	1,402.111	17.94	0.8579	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			35.82890	34.329	18.40	0.0695	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,946.02890	1,927.429	18.40	0.9305	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			112.89050	110.979	17.29	0.1920	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,842.24750	1,823.565	18.31	0.9198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			2,702.33370	2,684.410	19.29	0.9746	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	15.57	Call			12.13370	11.310	19.29	0.0254	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			86.85300	85.073	17.83	0.1516	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,367.05300	1,348.173	17.83	0.8484	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			1,739.47610	1,720.722	18.22	0.9077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			11.67940	10.975	19.84	0.0241	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,619.52210	1,600.703	18.12	0.8913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			59.32210	57.603	18.12	0.1087	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			55.25140	53.554	18.16	0.1022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,665.45140	1,646.654	18.16	0.8978	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			42.04750	40.465	18.31	0.0802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			52.93560	51.253	18.18	0.0984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			83.02560	81.273	17.93	0.1455	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,403.22560	1,384.373	17.93	0.8545	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,000.81680	981.782	16.85	0.7669	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			140.61680	138.682	16.85	0.2331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			2,821.87940	2,804.075	19.84	0.9759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			37.98180	36.451	18.37	0.0732	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			54.46870	52.776	18.17	0.1009	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,674.66870	1,655.876	18.17	0.8991	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,050.69260	2,032.183	18.49	0.9400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			30.49260	29.083	18.49	0.0600	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,693.13560	1,674.353	18.18	0.9016	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,268.59950	1,249.645	17.58	0.8302	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			661.51780	670.593	13.67	0.7487	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			141.71780	133.693	13.67	0.2513	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,098.52590	2,080.060	18.53	0.9439	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			28.32590	26.959	18.53	0.0561	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,908.18180	1,889.551	18.37	0.9268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			410.33260	394.749	14.82	0.5040	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,017.58900	998.553	16.89	0.7716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			137.38900	135.453	16.89	0.2284	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			255.01180	254.555	15.55	0.3866	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			595.21180	577.655	15.55	0.6134	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			98.39950	96.545	17.58	0.1698	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			220.60400	209.662	14.08	0.3417	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			165.49680	163.626	16.52	0.2683	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			885.69680	866.726	16.52	0.7317	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,146.50800	2,128.084	18.57	0.9475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			26.30800	24.984	18.57	0.0525	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			350.13260	351.649	14.82	0.4960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			58.48570	56.771	18.13	0.1074	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,012.53830	1,993.996	18.45	0.9367	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			32.33830	30.896	18.45	0.0633	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,398.05640	2,379.859	18.77	0.9633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			17.85640	16.759	18.77	0.0367	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			530.40400	536.562	14.08	0.6583	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	14.00	Call		104.18170	102.300	17.46	0.1787	102,300.20	1,000	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		805.81070	787.036	16.27	0.7039	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		185.61070	183.936	16.27	0.2961	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		3,290.61460	3,273.192	22.02	0.9795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		10.41460	10.092	22.02	0.0205	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		1,628.68570	1,609.871	18.13	0.8926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		155.11710	146.544	13.75	0.2680	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		207.85630	206.539	16.01	0.3262	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		728.05630	709.639	16.01	0.6738	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		115.51740	113.600	17.25	0.1960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		1,145.71740	1,126.700	17.25	0.8040	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,224.38170	1,205.400	17.46	0.8213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,385.11590	1,366.250	17.88	0.8515	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		936.73200	952.051	13.36	0.8723	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		56.93200	55.151	13.36	0.1277	1,930,302.50	35,000	228,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		3,130.96740	3,113.427	21.28	0.9785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		10.76740	10.327	21.28	0.0215	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		634.91710	643.444	13.75	0.7320	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		12.44010	11.540	18.97	0.0262	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		246.46340	245.842	15.62	0.3760	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		616.66340	598.942	15.62	0.6240	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		302.34710	302.844	15.16	0.4431	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		492.54710	475.944	15.16	0.5569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		84.91590	83.150	17.88	0.1485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		191.96190	181.997	13.94	0.3109	90,998.40	500	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,881.67560	2,863.927	20.12	0.9764	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		11.47560	10.827	20.12	0.0236	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		2,060.24680	2,041.746	18.49	0.9408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		30.04680	28.646	18.49	0.0592	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,632.64010	2,614.640	18.97	0.9738	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		22.34320	21.116	18.65	0.0452	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		212.62510	211.388	15.96	0.3325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		712.82510	694.488	15.96	0.6675	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		653.04680	635.071	15.75	0.6412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		232.84680	231.971	15.75	0.3588	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		571.76190	578.897	13.94	0.6891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,613.60840	4,596.508	24.76	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		327.25140	328.275	14.98	0.4712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		447.45140	431.375	14.98	0.5288	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,593.41490	2,575.384	18.93	0.9722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		13.21490	12.284	18.93	0.0278	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		2,252.54320	2,234.216	18.65	0.9548	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		1,762.55700	1,744.991	18.44	0.8928	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		61.35700	60.791	18.44	0.1072	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		1,473.97790	1,456.036	17.84	0.8126	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		132.37790	131.536	17.84	0.1874	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	25/04/2018	Foreign Exchange Option	15.00	Put		2,117.51800	2,099.888	18.94	0.8968	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		67.81800	67.288	18.94	0.1032	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,891.58960	2,874.144	20.14	0.9485	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		31.88960	31.544	20.14	0.0515	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		2,740.38500	2,722.971	19.86	0.9373	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		40.18500	39.871	19.86	0.0627	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		2,329.60040	2,311.899	19.23	0.9104	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		59.40040	58.799	19.23	0.0896	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,058.43350	1,040.878	16.73	0.7152	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		218.23350	217.778	16.73	0.2848	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		2,701.71520	2,684.302	19.76	0.9278	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		48.71520	48.402	19.76	0.0722	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		351.98660	340.977	14.48	0.3950	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		588.98660	595.077	14.48	0.6050	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		225.07220	224.579	16.80	0.2834	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,108.07220	1,090.479	16.80	0.7166	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,565.11430	1,547.372	17.89	0.8077	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		145.91430	145.272	17.89	0.1923	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		1,650.99700	1,633.184	17.99	0.8189	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		137.49700	136.884	17.99	0.1811	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		597.20330	603.346	14.48	0.6036	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		360.70330	349.646	14.48	0.3964	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		2,819.66690	2,802.090	19.77	0.9322	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		46.16690	45.789	19.77	0.0678	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,477.33470	1,459.529	17.68	0.7878	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		165.73470	165.129	17.68	0.2122	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		2,922.02710	2,905.826	19.63	0.9276	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		50.92710	51.926	19.63	0.0724	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,490.49380	2,472.812	19.29	0.8955	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		79.39380	78.912	19.29	0.1045	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,062.77050	1,045.660	16.55	0.6790	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		281.67050	281.760	16.55	0.3210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,375.08150	3,359.348	20.37	0.9352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		48.28150	49.848	20.37	0.0648	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,179.37780	2,161.819	18.66	0.8526	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		122.57780	122.319	18.66	0.1474	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		357.03530	357.772	16.14	0.3737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		943.83530	927.272	16.14	0.6263	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		551.83080	555.697	15.00	0.5268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		548.63080	535.197	15.00	0.4732	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		827.12810	836.650	14.06	0.6927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		273.92810	266.150	14.06	0.3073	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,078.39230	2,095.663	14.89	0.9564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		25.19230	25.163	14.89	0.0436	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		572.87940	577.233	14.91	0.5414	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		519.67940	506.733	14.91	0.4586	0.00	0	30,358

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,171.15990	1,184.563	13.37	0.8320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			117.95990	114.063	13.37	0.1680	57,031.30	500	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			590.25470	595.012	14.84	0.5532	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			497.05470	484.512	14.84	0.4468	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,206.75180	2,189.195	18.70	0.8555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			119.95180	119.695	18.70	0.1445	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			689.71190	696.627	14.49	0.6164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			386.51190	376.127	14.49	0.3836	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,539.69920	2,522.175	19.23	0.8854	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			92.89920	92.675	19.23	0.1146	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			341.74320	342.246	16.25	0.3603	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			988.54320	971.746	16.25	0.6397	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			458.57690	460.936	15.48	0.4574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			705.37690	690.436	15.48	0.5426	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,909.42890	1,891.880	18.22	0.8208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			152.62890	152.380	18.22	0.1792	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,603.09300	1,619.093	13.66	0.9177	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			49.89300	48.593	13.66	0.0823	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			888.12920	898.670	13.89	0.7229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			234.92920	228.170	13.89	0.2771	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,510.35750	3,494.825	20.55	0.9407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			43.55750	45.324	20.55	0.0593	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,821.16530	1,803.629	18.07	0.8087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			164.36530	164.129	18.07	0.1913	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			486.55710	489.372	15.32	0.4790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			653.35710	638.872	15.32	0.5210	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,567.77580	2,550.256	19.27	0.8876	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			90.97580	90.756	19.27	0.1124	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			504.91470	508.024	15.23	0.4928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			621.71470	607.524	15.23	0.5072	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,163.66600	3,147.537	20.09	0.9253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			56.86600	58.037	20.09	0.0747	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			401.50610	402.947	15.83	0.4114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			828.30610	812.446	15.83	0.5886	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,481.32550	3,465.753	20.51	0.9395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			44.52550	46.253	20.51	0.0605	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			275.20610	275.321	16.85	0.2998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,222.00610	1,204.821	16.85	0.7002	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,474.36960	2,456.835	19.13	0.8801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			97.56960	97.335	19.13	0.1199	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			407.46540	409.000	15.79	0.4164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			814.26540	798.500	15.79	0.5836	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,404.02440	3,388.337	20.41	0.9364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			47.22440	48.837	20.41	0.0636	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			256.34190	256.377	17.05	0.2819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,303.14190	1,285.877	17.05	0.7181	0.00	0	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,347.59840	4,331.873	21.09	0.9686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			20.79840	22.373	21.09	0.0314	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,977.21170	3,962.019	21.09	0.9564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			30.41170	32.519	21.09	0.0436	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,249.80810	4,234.211	21.09	0.9658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			23.00810	24.711	21.09	0.0342	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			310.95140	311.260	16.51	0.3328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,087.75140	1,070.760	16.51	0.6672	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			329.52350	329.947	16.35	0.3495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,026.32350	1,009.447	16.35	0.6505	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,181.48290	4,165.980	21.09	0.9636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			24.68290	26.480	21.09	0.0364	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			308.71060	309.005	16.53	0.3308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,095.51060	1,078.505	16.53	0.6692	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			981.25750	992.857	13.71	0.7632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			188.05750	182.357	13.71	0.2368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			295.64110	295.863	16.65	0.3188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,142.44110	1,125.363	16.65	0.6812	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			988.16030	999.834	13.69	0.7660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			184.96030	179.334	13.69	0.2340	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			315.48350	315.820	16.47	0.3369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,072.28350	1,055.320	16.47	0.6631	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,899.42940	3,884.294	21.05	0.9537	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			32.62940	34.794	21.05	0.0463	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			230.74480	230.681	17.35	0.2570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,427.54480	1,410.181	17.35	0.7430	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			395.63840	396.986	15.87	0.4066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			842.43840	826.486	15.87	0.5934	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			317.77840	318.126	16.45	0.3390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,064.57840	1,047.626	16.45	0.6610	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,636.41840	3,621.042	20.71	0.9453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			39.61840	41.542	20.71	0.0547	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			1,080.84090	1,093.444	13.52	0.8014	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			147.64090	142.944	13.52	0.1986	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,812.01830	2,794.964	19.63	0.9050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			75.21830	75.464	19.63	0.0950	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,664.81020	1,647.324	17.81	0.7850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			188.01020	187.824	17.81	0.2150	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			110.84720	110.595	18.86	0.1346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,307.64720	2,290.095	18.86	0.8654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			953.98500	965.286	13.76	0.7519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			200.78500	194.786	13.76	0.2481	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,353.76560	2,336.218	18.94	0.8697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			106.96560	106.718	18.94	0.1303	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			0.00000	2,062.006	18.50	0.8417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.00000	132.506	18.50	0.1583	66,252.95	500	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			493.81910	496.751	15.29	0.4845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			640.61910	626.251	15.29	0.5155	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,280.05180	2,262.497	18.82	0.8628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			113.25180	112.997	18.82	0.1372	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			14.83340	16.042	21.09	0.0234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,671.63340	4,655.542	21.09	0.9766	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			15.14350	16.372	21.09	0.0238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,651.94350	4,635.872	21.09	0.9762	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,497.42500	7,480.212	21.09	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.62500	0.712	21.09	0.0014	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			14.98760	16.206	21.09	0.0236	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,661.78760	4,645.706	21.09	0.9764	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,097.00580	3,079.273	20.02	0.9137	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			71.10580	70.673	20.02	0.0863	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,642.81600	2,625.156	19.34	0.8848	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			96.91600	96.556	19.34	0.1152	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,066.70510	1,049.952	16.43	0.6505	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			340.80510	341.352	16.43	0.3495	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,206.10550	1,189.161	16.74	0.6832	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			305.80550	306.161	16.74	0.3168	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,069.56340	1,053.446	16.35	0.6327	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			382.66340	383.746	16.35	0.3673	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,714.73440	2,697.695	19.30	0.8730	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			115.23440	115.395	19.30	0.1270	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			259.33120	259.620	17.53	0.2603	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,588.83120	1,571.920	17.53	0.7397	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,921.65070	2,904.945	19.68	0.8865	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			102.15070	102.645	19.68	0.1135	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,374.47860	1,357.815	17.06	0.7000	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			304.97860	305.515	17.06	0.3000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,456.28730	1,439.474	17.25	0.7149	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			288.68730	289.074	17.25	0.2851	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,275.10910	3,258.829	20.22	0.9022	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			88.60910	89.529	20.22	0.0978	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,801.54200	2,784.598	19.37	0.8751	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			115.04200	115.298	19.37	0.1249	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,070.59860	1,054.722	16.30	0.6242	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			404.09860	405.422	16.30	0.3758	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,065.21050	1,077.078	13.86	0.7452	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			402.60700	404.011	16.39	0.3695	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,116.10700	1,100.311	16.39	0.6305	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,135.30100	3,118.897	19.95	0.8906	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			101.80100	102.597	19.95	0.1094	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			238.71050	233.378	13.86	0.2548	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,724.85100	1,708.063	17.65	0.7473	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			262.55100	262.863	17.65	0.2527	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,483.93690	3,468.155	20.46	0.8941	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			105.03690	106.255	20.46	0.1059	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,990.38590	2,974.222	19.54	0.8684	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			131.48590	132.322	19.54	0.1316	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,073.78980	1,058.928	16.21	0.6019	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			464.88980	467.028	16.21	0.3981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,258.77970	2,275.364	13.77	0.9481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			36.17970	35.764	13.77	0.0519	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,047.83410	1,059.054	14.09	0.7039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			325.23410	319.454	14.09	0.2961	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,060.21810	3,042.938	19.53	0.8638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			142.81810	142.538	19.53	0.1362	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			857.72960	865.099	14.60	0.6183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			485.12960	475.499	14.60	0.3817	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,966.39460	2,949.157	19.36	0.8580	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			148.99460	148.756	19.36	0.1420	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			805.29520	811.830	14.78	0.5916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			542.69520	532.230	14.78	0.4084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,153.99660	2,138.250	18.16	0.7830	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			236.59660	237.850	18.16	0.2170	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			517.45050	519.953	16.03	0.4225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,024.85050	1,010.353	16.03	0.5775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			983.61140	992.817	14.21	0.6774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			371.01140	363.217	14.21	0.3226	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,900.94640	2,883.743	19.24	0.8537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			153.54640	153.344	19.24	0.1463	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,003.87860	2,986.625	19.43	0.8603	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			146.47860	146.225	19.43	0.1397	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			961.50810	970.405	14.27	0.6675	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			388.90810	380.805	14.27	0.3325	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			968.98520	954.799	15.90	0.5618	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			541.58520	544.399	15.90	0.4382	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,201.63450	3,184.294	19.79	0.8719	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			134.23450	133.894	19.79	0.1281	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,899.18850	3,881.660	21.04	0.9032	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			101.78850	101.260	21.04	0.0968	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			639.72490	643.787	15.43	0.4992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			777.12490	764.186	15.43	0.5008	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			278.09880	279.810	17.79	0.2498	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,905.49880	1,890.210	17.79	0.7502	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,587.61830	1,604.791	13.56	0.8607	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			115.01830	115.191	13.56	0.1393	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			681.67180	686.261	15.25	0.5237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			709.07180	696.661	15.25	0.4763	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			276.53810	278.235	17.81	0.2486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,913.93810	1,898.635	17.81	0.7514	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			274.98720	276.666	17.82	0.2474	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,922.38720	1,907.066	17.82	0.7526	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,675.47170	3,659.941	20.63	0.8886	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			118.57170	119.941	20.63	0.1114	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,153.40260	3,137.596	19.68	0.8629	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			146.50260	147.596	19.68	0.1371	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,076.03750	1,061.758	16.12	0.5840	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			519.13750	521.758	16.12	0.4160	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,599.27850	1,583.870	17.13	0.6780	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			402.37850	404.070	17.13	0.3220	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,065.78070	2,050.107	17.86	0.7465	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			306.28070	307.807	17.86	0.2535	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,852.25070	3,836.818	20.74	0.8809	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			136.45070	138.218	20.74	0.1191	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,330.53710	3,314.986	19.82	0.8564	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			164.73710	166.386	19.82	0.1436	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,078.13410	1,064.519	16.04	0.5649	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			582.33410	585.919	16.04	0.4351	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,647.14660	3,630.263	20.30	0.8706	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			150.64660	150.963	20.30	0.1294	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			161.19890	160.697	13.56	0.1684	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,574.69890	1,591.397	13.56	0.8316	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			573.54910	577.079	16.11	0.4271	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,120.04910	1,106.379	16.11	0.5729	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,893.69080	1,878.198	17.56	0.7139	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			361.99080	363.798	17.56	0.2861	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,098.75180	4,080.479	20.88	0.8795	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			148.55180	147.779	20.88	0.1205	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,519.47450	3,501.414	19.91	0.8539	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			179.27450	178.714	19.91	0.1461	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,079.71200	1,066.716	15.97	0.5491	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			639.51200	644.016	15.97	0.4509	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			979.42340	967.223	15.73	0.5171	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			709.52340	714.923	15.73	0.4829	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,585.45940	2,570.112	18.42	0.7823	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			275.55940	277.812	18.42	0.2177	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			368.50580	370.902	17.70	0.2789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,062.80580	2,047.602	17.70	0.7211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			997.10880	1,006.488	14.71	0.6194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			571.40880	563.188	14.71	0.3806	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			366.80020	369.194	17.71	0.2778	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,071.10020	2,055.894	17.71	0.7222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			370.22050	372.623	17.68	0.2800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,054.52050	2,039.323	17.68	0.7200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,015.25450	3,999.932	20.69	0.8704	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			160.95450	163.232	20.69	0.1296	0.00	0	23,443

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,318.43590	4,303.778	20.98	0.8770	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			155.83590	158.978	20.98	0.1230	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,708.52630	3,689.865	20.10	0.8496	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			195.92630	195.065	20.10	0.1504	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,083.55640	1,068.994	15.92	0.5341	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			700.95640	704.194	15.92	0.4659	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,070.06750	2,051.013	17.77	0.6866	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			471.76750	471.213	17.77	0.3134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			790.36350	790.441	16.45	0.4629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,275.36350	1,256.441	16.45	0.5371	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			488.48140	487.107	18.05	0.3088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,243.48140	2,223.106	18.05	0.6912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			486.68090	485.302	18.06	0.3078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,251.68090	2,231.302	18.06	0.6922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			490.29010	488.919	18.03	0.3098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,235.29010	2,214.919	18.03	0.6902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			876.21020	873.342	16.92	0.4575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,502.71020	1,479.342	16.92	0.5425	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			873.24740	870.351	16.93	0.4562	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,509.74740	1,486.351	16.93	0.5438	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			870.29670	867.378	16.95	0.4549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,516.79670	1,493.378	16.95	0.5451	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			839.00130	831.629	18.34	0.3779	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,556.80130	2,525.929	18.34	0.6221	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,235.62760	6,208.826	21.61	0.8408	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			317.82760	314.526	21.61	0.1592	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			836.90500	829.532	18.35	0.3771	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,564.70500	2,533.832	18.35	0.6229	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			834.80840	827.442	18.36	0.3762	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,572.60840	2,541.742	18.36	0.6238	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,344.91790	1,348.379	17.81	0.4937	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,016.81790	1,996.179	17.81	0.5063	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,341.89040	1,345.312	17.82	0.4928	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,023.79040	2,003.112	17.82	0.5072	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,338.87160	1,342.263	17.82	0.4919	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,030.77160	2,010.063	17.82	0.5081	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,151.54310	2,132.614	18.00	0.5112	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,373.44310	1,378.914	18.00	0.4888	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,476.82230	1,485.306	17.99	0.5044	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,116.62230	2,100.306	17.99	0.4956	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,473.75060	1,482.204	17.99	0.5036	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,123.55060	2,107.204	17.99	0.4964	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,470.68730	1,479.110	18.00	0.5027	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,130.48730	2,114.110	18.00	0.4973	0.00	0	0
Total \$ / R Option												129,670,187.08	144,014	3,625,666

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											1,293,959,867.78	234,521	5,061,395
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			12.89690		12.87980			0.0000	0.00	0	439
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			13.07050		13.05320			0.0000	0.00	0	86
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			13.23960		13.22260			0.0000	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			13.40330		13.38570			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.75400		13.73350			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	525
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			14,392.09840	14,199.049	16.80	0.2378	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			98,412.09840	96,509.049	16.80	0.7622	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			14,225.89790	14,032.612	16.82	0.2354	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			99,245.89790	97,342.612	16.82	0.7646	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			14,560.30200	14,367.527	16.78	0.2403	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			97,580.30200	95,677.527	16.78	0.7597	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			28,933.73650	28,952.690	16.71	0.3130	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			116,613.73650	114,902.690	16.71	0.6870	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			28,727.16510	28,744.670	16.73	0.3111	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			117,407.16510	115,694.670	16.73	0.6889	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			29,142.29070	29,162.070	16.69	0.3149	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			115,822.29070	114,112.070	16.69	0.6851	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			44,228.39520	44,378.941	16.48	0.3711	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			122,968.39520	121,418.941	16.48	0.6289	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			43,984.64820	44,133.304	16.50	0.3694	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			123,724.64820	122,173.304	16.50	0.6306	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			44,473.69560	44,626.151	16.47	0.3728	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			122,213.69560	120,666.151	16.47	0.6272	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			217,132.65910	215,609.596	17.85	0.7351	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			35,023.49240	35,261.172	17.82	0.2671	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			215,453.49240	213,931.172	17.82	0.7329	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			34,862.64790	35,099.737	17.84	0.2660	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			216,292.64790	214,769.737	17.84	0.7340	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			34,702.65910	34,939.596	17.85	0.2649	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			87,324.74200	87,035.076	16.93	0.4562	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			150,974.74200	148,635.076	16.93	0.5438	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			87,029.67350	86,737.819	16.95	0.4549	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			151,679.67350	149,337.819	16.95	0.5451	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			87,621.02030	87,334.222	16.92	0.4575	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			150,271.02030	147,934.222	16.92	0.5425	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	525
£ / R	On	31/01/2018			17.19190		17.11400			0.0000	0.00	0	10
£ / R	On	01/03/2018			17.28320		17.20410			0.0000	0.00	0	17
£ / R	On	15/03/2018			17.32630		17.24740			0.0000	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Future			17.33860		17.25970			0.0000	0.00	0	208,780
£ / R	On	18/06/2018	Foreign Exchange Future			17.62990		17.55010			0.0000	0.00	0	7,360
£ / R	On	17/09/2018	Foreign Exchange Future			17.91930		17.83860			0.0000	0.00	0	4,164
£ / R	On	14/12/2018	Foreign Exchange Future			18.20280		18.12000			0.0000	32,255,361.60	1,772	886
£ / R	On	14/06/2019	Foreign Exchange Future			18.81920		18.72790			0.0000	0.00	0	0
Total £ / R Future												32,255,361.60	1,772	221,255
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			1,814.89700	1,736.187	16.86	0.9534	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			18.89700	18.087	16.86	0.0466	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			58.75410	60.601	18.32	0.0967	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,084.65410	2,007.401	18.32	0.9033	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,903.36280	1,829.421	17.99	0.8560	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			100.76280	105.721	17.99	0.1440	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			553.09600	587.066	15.62	0.5510	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			513.39600	468.466	15.62	0.4490	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			548.40380	582.116	15.63	0.5480	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			518.70380	473.516	15.63	0.4520	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			557.81830	592.047	15.62	0.5540	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			508.11830	463.447	15.62	0.4460	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,855.14590	1,781.461	17.87	0.8426	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			114.84590	120.061	17.87	0.1574	0.00	0	1,500
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			664.05710	703.826	15.46	0.6175	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			404.35710	365.226	15.46	0.3825	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,915.10990	2,838.739	18.84	0.9432	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			34.80990	37.339	18.84	0.0568	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			651.98000	679.832	16.33	0.4696	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,001.88000	949.932	16.33	0.5304	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			648.34720	676.047	16.34	0.4677	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,008.24720	956.147	16.34	0.5323	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			655.63590	683.641	16.32	0.4715	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			995.53590	943.741	16.32	0.5285	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			813.71050	849.612	16.01	0.5486	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			763.61050	719.712	16.01	0.4514	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,005.75380	2,932.136	18.63	0.8546	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			155.85380	162.036	18.63	0.1454	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			816.40160	846.906	16.29	0.4742	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,237.80160	1,187.606	16.29	0.5258	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			823.67440	854.445	16.27	0.4772	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,225.07440	1,175.145	16.27	0.5228	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			820.03060	850.668	16.28	0.4757	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,231.43060	1,181.368	16.28	0.5243	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			0.00000	1,109.192	15.99	0.4584	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			0.00000	1,190.863	15.98	0.5443	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			0.00000	1,098.063	15.98	0.4557	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			0.00000	1,186.421	15.99	0.5430	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			0.00000	1,103.621	15.99	0.4570	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			0.00000	1,181.992	15.99	0.5416	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,498.15960	1,534.350	15.92	0.5581	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,410.25960	1,355.150	15.92	0.4419	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,506.70230	1,543.139	15.91	0.5603	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,398.80230	1,343.939	15.91	0.4397	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,502.42990	1,538.743	15.91	0.5592	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,404.52990	1,349.543	15.91	0.4408	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												32,255,361.60	1,772	224,755
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11443		0.11420			0.0000	0.00	0	195
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11659		0.11636			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11879		0.11856			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12905		0.12876			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	195
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			260.50510	217.583	19.34	0.3242	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			840.60510	774.483	19.34	0.6758	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			98.75450	70.723	21.60	0.1237	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,678.85450	1,627.623	21.60	0.8763	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			661.48340	626.738	16.61	0.7011	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			241.58340	183.638	16.61	0.2989	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			264.58920	232.619	20.74	0.2483	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,628.98920	1,574.019	20.74	0.7517	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			159.25990	136.444	23.35	0.1490	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,523.65990	2,477.844	23.35	0.8510	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			507.52020	468.954	18.98	0.4398	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			871.92020	810.354	18.98	0.5602	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,144.40000	1,120.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,144.40000	2,120.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			144.40000	120.700		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,280.73830	1,247.660	20.67	0.5384	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,404.33830	1,342.960	20.67	0.4616	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			963.78600	923.998	21.61	0.4290	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,087.38600	2,019.298	21.61	0.5710	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,703.44140	1,679.660	19.47	0.6648	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			827.04140	774.961	19.47	0.3352	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	195
€ / R	On	27/12/2017	Foreign Exchange Future			15.09610		15.11230			0.0000	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	30/01/2018	Foreign Exchange Future			15.21130		15.21480			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			15.22640		15.22990			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			15.27460		15.27780			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.31640		15.31930			0.0000	1,475,903,620.40	96,361	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.36400		15.36680			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.37670		15.37950			0.0000	2,153,014,780.60	140,018	94,629
€ / R	On	29/03/2018	Foreign Exchange Future			15.40850		15.41160			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.67850		15.68040			0.0000	18,030,275.00	1,150	6,965
€ / R	On	17/09/2018	Foreign Exchange Future			15.98360		15.98580			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			16.28480		16.28680			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.93780		16.93620			0.0000	0.00	0	0
Total € / R Future												3,646,948,676.00	237,529	262,494
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			516.36430	529.125	16.90	0.9568	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			8.66430	5.225	16.90	0.0432	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			852.76250	852.924	15.35	0.8371	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			67.56250	64.224	15.35	0.1629	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			674.65000	673.857	14.89	0.7659	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			104.55000	100.257	14.89	0.2341	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,296.81190	1,297.765	16.07	0.9310	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			26.71190	24.165	16.07	0.0690	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			901.71720	899.811	15.48	0.7925	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			109.51720	104.411	15.48	0.2075	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,187.23260	1,185.111	16.01	0.8324	134,037,205.28	113,101	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			96.53260	91.511	16.01	0.1676	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,714.45790	1,713.813	17.16	0.8854	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			71.25790	67.813	17.16	0.1146	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			151.08390	145.187	16.03	0.2187	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,161.58390	1,158.487	16.03	0.7813	202,271,830.20	174,600	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,254.95110	1,252.311	16.23	0.8024	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			134.45110	129.011	16.23	0.1976	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			29.37840	31.546	13.29	0.0697	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,408.87840	1,408.246	13.29	0.9303	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,699.69120	1,698.858	17.11	0.8769	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			79.19120	75.558	17.11	0.1231	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			713.07720	707.082	13.19	0.7168	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			183.57720	180.382	13.19	0.2832	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			591.00810	584.092	13.49	0.6402	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			261.50810	257.392	13.49	0.3598	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			563.08260	555.951	13.57	0.6207	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			283.58260	279.251	13.57	0.3793	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			706.57790	700.538	13.21	0.7131	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			187.07790	183.838	13.21	0.2869	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			700.12250	694.035	13.22	0.7093	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			190.62250	187.335	13.22	0.2907	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			1,875.58900	1,875.329	17.22	0.8851	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		77.18900	73.829	17.22	0.1149	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		525.44230	523.312	14.01	0.4341	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		701.17490	697.110	14.03	0.5633	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		530.77490	528.610	14.03	0.4367	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		710.53280	706.541	14.00	0.5685	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		520.13280	518.041	14.00	0.4315	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		66.49700	67.047	12.87	0.0973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		1,523.15470	1,521.642	12.62	0.8704	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		92.75470	93.142	12.62	0.1296	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		506.98340	501.988	14.74	0.4421	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		826.58340	823.488	14.74	0.5579	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		705.84230	701.812	14.01	0.5659	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		7.61510	6.753	19.22	0.0099	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,774.23790	1,772.922	12.97	0.9065	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		63.83790	64.422	12.97	0.0935	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		379.91270	374.753	15.42	0.3496	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,139.51270	1,136.253	15.42	0.6504	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,736.89700	1,735.547	12.87	0.9027	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		92.12650	90.225	18.27	0.1003	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,981.47280	1,980.300	13.51	0.9248	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		51.07280	51.800	13.51	0.0752	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		831.55110	828.430	13.69	0.6322	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		401.15110	399.930	13.69	0.3678	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		5,957.21510	5,958.253	19.22	0.9901	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		4,891.08020	4,891.047	19.22	0.9744	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		21.48020	19.547	19.22	0.0256	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,021.72650	3,021.725	18.27	0.8997	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,872.94400	1,872.688	13.21	0.8575	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		137.14400	139.088	13.21	0.1425	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		787.98170	781.426	14.43	0.5214	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		3,730.02940	3,726.965	19.05	0.8756	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		1,583.54270	1,577.908	15.85	0.6688	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		74.32600	71.140	21.42	0.0602	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		453.71850	445.877	15.83	0.3340	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		1,567.91850	1,562.277	15.83	0.6660	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		850.74190	844.818	14.25	0.5516	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		714.94190	711.218	14.25	0.4484	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		802.18170	797.826	14.43	0.4786	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		5,718.52600	5,717.540	21.42	0.9398	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		155.82940	150.565	19.05	0.1244	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		451.52450	443.686	15.84	0.3326	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		1,575.72450	1,570.086	15.84	0.6674	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		449.34270	441.508	15.85	0.3312	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call		484.85910	475.123	16.28	0.3074	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		2,088.05910	2,080.323	16.28	0.6926	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		482.97300	473.235	16.29	0.3063	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,096.17300	2,088.435	16.29	0.6937	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			486.75420	477.020	16.27	0.3084	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,079.95420	2,072.220	16.27	0.6916	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,297.94340	1,278.813	15.21	0.5454	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,231.74340	1,211.013	15.21	0.4546	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,294.18010	1,275.040	15.22	0.5442	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,237.98010	1,217.240	15.22	0.4558	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,301.71180	1,282.608	15.20	0.5467	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,225.51180	1,204.808	15.20	0.4533	0.00	0	0
Total € / R Option												336,309,035.48	287,701	896,116
Total € / R												3,983,257,711.48	525,230	1,158,610
AU\$ / R	On	27/12/2017	Foreign Exchange Future			9.82730		9.78700			0.0000	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Future			9.85230		9.80760			0.0000	0.00	0	5
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.91770		9.87220			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.94480		9.89910			0.0000	0.00	0	17,243
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.07740		10.03100			0.0000	0.00	0	5,012
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.20800		10.16120			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.33330		10.28600			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.60260		10.55220			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	33,118
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			11.89930	11.030	13.63	0.1392	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			224.89930	183.730	13.63	0.8608	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			11.16010	10.219	13.83	0.1293	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			234.16010	192.919	13.83	0.8707	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			12.69710	11.918	13.43	0.1500	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			215.69710	174.618	13.43	0.8500	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			877.89220	832.903	16.78	0.9681	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			5.49220	5.203	16.78	0.0319	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			735.26760	694.281	15.17	0.8189	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			57.46760	61.981	15.17	0.1811	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			226.46200	242.072	13.60	0.4860	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			317.36200	287.272	13.60	0.5140	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			222.70130	238.044	13.63	0.4801	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			323.60130	293.244	13.63	0.5199	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			218.99840	234.076	13.66	0.4742	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			329.89840	299.276	13.66	0.5258	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			706.12240	670.461	14.62	0.6408	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			232.28320	243.319	14.58	0.3658	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			691.28320	655.919	14.58	0.6342	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			229.68970	240.576	14.60	0.3625	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			698.68970	663.176	14.60	0.6375	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			227.12240	237.861	14.62	0.3592	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,167.41090	1,129.047	15.31	0.7208	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	17/09/2018	Foreign Exchange Option	11.13	Call			206.86810	215.226	15.33	0.2772	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,175.66810	1,137.226	15.33	0.7228	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			210.37300	218.887	15.30	0.2812	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,159.17300	1,120.887	15.30	0.7188	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			208.61090	217.047	15.31	0.2792	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			234.81780	243.944	15.44	0.2719	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,418.81780	1,380.644	15.44	0.7281	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			233.06310	242.131	15.46	0.2702	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,427.06310	1,388.831	15.46	0.7298	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			231.31900	240.332	15.47	0.2686	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,435.31900	1,397.032	15.47	0.7314	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			533.90690	547.493	13.94	0.4473	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			981.70690	944.893	13.94	0.5527	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			530.77390	544.255	13.95	0.4453	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			988.57390	951.655	13.95	0.5547	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			527.65480	541.031	13.96	0.4432	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			995.45480	958.431	13.96	0.5568	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	33,118
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.15920		10.12340			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.30450		10.26900			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	250
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			301.67900	319.560	13.84	0.5652	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			248.27900	230.360	13.84	0.4348	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			296.82630	314.474	13.86	0.5594	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			253.42630	235.274	13.86	0.4406	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			306.59090	324.705	13.83	0.5711	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			243.19090	225.505	13.83	0.4289	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			225.91990	234.161	15.14	0.3413	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			776.91990	749.661	15.14	0.6587	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			223.51930	231.674	15.16	0.3384	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			784.51930	757.174	15.16	0.6616	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			228.34650	236.673	15.12	0.3443	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			769.34650	742.173	15.12	0.6557	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	250
CHF / R	On	19/03/2018	Foreign Exchange Future			13.12820		13.11030			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.39960		13.38220			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.67380		13.65660			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.80240		14.77320			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 CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			98.35610	97.098	16.08	0.1800	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,138.05610	1,118.898	16.08	0.8200	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			97.13920	95.906	16.11	0.1780	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,146.83920	1,127.706	16.11	0.8220	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			99.59070	98.307	16.06	0.1820	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,129.29070	1,110.107	16.06	0.8180	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			220.07300	214.412	16.04	0.2523	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,367.87300	1,344.812	16.04	0.7477	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			218.49100	212.832	16.06	0.2507	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,376.29100	1,353.231	16.06	0.7493	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			216.92510	211.264	16.08	0.2490	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,384.72510	1,361.664	16.08	0.7510	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,383.40000	1,366.200		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,393.40000	1,376.200		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,373.40000	1,356.200		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,067.97880	1,029.127	14.82	0.4548	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,108.83890	1,099.381	14.80	0.5481	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,055.63890	1,016.981	14.80	0.4519	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,104.99760	1,095.443	14.81	0.5467	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,061.79760	1,023.043	14.81	0.4533	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,101.17880	1,091.527	14.82	0.5452	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.95170		1.94990			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.96720		1.96520			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.98200		1.98000			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02820		2.02580			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			652.60820	655.551	14.29	0.5774	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			453.60820	438.551	14.29	0.4226	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			603.52130	605.348	14.38	0.5481	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			504.52130	488.348	14.38	0.4519	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			704.69650	708.788	14.20	0.6067	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			405.69650	391.788	14.20	0.3933	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			610.46430	611.193	15.30	0.4229	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,158.46430	1,139.194	15.30	0.5771	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			578.98940	579.389	15.40	0.4058	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	2.03	Put			1,226.98940	1,207.389	15.40	0.5942	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			643.57930	644.668	15.20	0.4405	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,091.57930	1,072.668	15.20	0.5595	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,500.00000	1,480.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,600.00000	1,580.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,700.00000	1,680.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,714.03330	1,714.163	15.05	0.5882	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,256.03330	1,232.163	15.05	0.4118	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,669.13750	1,668.935	15.11	0.5774	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,311.13750	1,286.935	15.11	0.4226	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,760.08860	1,760.573	14.99	0.5991	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,202.08860	1,178.573	14.99	0.4009	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.07380		2.07380			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.11550		2.11520			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.15740		2.15740			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.38710		2.38500			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			279.45460	271.500	17.00	0.2691	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,441.45460	1,433.500	17.00	0.7309	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			322.79630	314.275	16.74	0.3036	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,284.79630	1,276.275	16.74	0.6964	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			300.36290	292.121	16.87	0.2859	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,362.36290	1,354.121	16.87	0.7141	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			559.70760	552.887	16.95	0.3497	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,707.70760	1,697.887	16.95	0.6503	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			611.69590	604.681	16.73	0.3762	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,559.69590	1,549.681	16.73	0.6238	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			585.09930	578.178	16.84	0.3627	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,633.09930	1,623.178	16.84	0.6373	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,926.00000	1,926.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,026.00000	2,026.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,126.00000	2,126.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			724.55300	707.456	14.81	0.2510	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,012.88330	3,016.274	14.88	0.7400	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			762.88330	745.274	14.88	0.2600	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,141.42340	3,146.351	14.80	0.7573	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			691.42340	675.351	14.80	0.2427	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,074.55300	3,078.456	14.81	0.7490	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.65140		1.64950			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.67580		1.67390			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.69950		1.69750			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84140		1.83870			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			209.43650	207.197	16.30	0.2687	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,114.43650	1,093.197	16.30	0.7313	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			190.94250	188.515	16.48	0.2481	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,195.94250	1,174.515	16.48	0.7519	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			229.74780	227.744	16.12	0.2907	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,034.74780	1,013.744	16.12	0.7093	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			422.96040	423.353	16.15	0.3526	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,283.96040	1,265.354	16.15	0.6474	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			398.94540	398.991	16.29	0.3358	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,359.94540	1,340.991	16.29	0.6642	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			448.50460	449.277	16.01	0.3701	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,209.50460	1,191.277	16.01	0.6299	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,625.00000	1,605.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,425.00000	1,405.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,525.00000	1,505.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			993.92260	970.956	15.88	0.3593	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,831.86680	1,835.386	15.96	0.6293	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,044.86680	1,021.386	15.96	0.3707	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,784.09190	1,787.109	16.03	0.6181	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,097.09190	1,073.109	16.03	0.3819	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,880.92260	1,884.956	15.88	0.6407	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12330		0.12330			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12250		0.12290			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12180		0.12290			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11900		0.11960			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 KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.54820		1.54310			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.57360		1.56860			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59930		1.59440			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67940		1.67350			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.03610		9.01930			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.15080		9.13390			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.26470		9.24780			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.00360		9.97930			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			117.60350	119.542	15.50	0.2898	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			548.30350	533.442	15.50	0.7102	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			115.42660	117.353	15.53	0.2855	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			556.12660	541.253	15.53	0.7145	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			119.77380	121.772	15.48	0.2943	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			540.47380	525.672	15.48	0.7057	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			163.81110	166.842	16.10	0.2778	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			869.91110	856.042	16.10	0.7222	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			161.91500	164.918	16.13	0.2751	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			878.01500	864.118	16.13	0.7249	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			165.72800	168.792	16.08	0.2805	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			861.82800	847.992	16.08	0.7195	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			682.20000	665.300		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			692.20000	675.300		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			672.20000	655.300		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			681.49420	663.993	14.72	0.4435	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			746.54990	753.265	14.74	0.5542	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			687.24990	669.665	14.74	0.4458	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			742.32380	748.956	14.75	0.5520	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			693.02380	675.356	14.75	0.4480	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			750.79420	757.593	14.72	0.5565	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Future			1.28380		1.28260			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.29840		1.29310			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.31450		1.30390			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.39750		1.39650			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			174.00000	162.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			274.00000	262.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			374.00000	362.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			269.00000	216.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			369.00000	316.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			169.00000	116.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			661.00000	555.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			761.00000	655.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			561.00000	455.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			765.00000	775.000		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			665.00000	675.000		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			865.00000	875.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34440		1.34010			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34880		1.34450			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35350		1.34910			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19230		1.19410			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19950		1.20130			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20730		1.20900			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	19/03/2018	Foreign Exchange Future			22,988.74000		22,969.99000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.60250		9.58800			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.74520		9.73050			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.88630		9.87180			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.73690		10.71770			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			135.92230	136.210	14.67	0.3175	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			507.92230	493.710	14.67	0.6825	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			133.56530	133.801	14.70	0.3129	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			515.56530	501.301	14.70	0.6871	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			138.32170	138.661	14.64	0.3221	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			500.32170	486.161	14.64	0.6779	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			248.88860	250.588	14.60	0.3822	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			618.38860	605.388	14.60	0.6178	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			246.08020	247.726	14.62	0.3787	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			625.58020	612.526	14.62	0.6213	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			251.72890	253.486	14.58	0.3857	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			611.22890	598.286	14.58	0.6143	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			128.20000	113.700		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			138.20000	123.700		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			118.20000	103.700		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,121.78000	1,129.301	13.81	0.6962	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			394.08000	382.401	13.81	0.3038	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,116.07640	1,123.477	13.82	0.6940	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			398.37640	386.577	13.82	0.3060	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,110.39400	1,117.674	13.83	0.6918	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			402.69400	390.774	13.83	0.3082	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.29810		3.28810			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.25160		3.24260			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.20290		3.19110			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
TRY / R	On	14/06/2019	Foreign Exchange Future			3.19840		3.18070			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			15.18970	15.726	12.63	0.1527	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			247.08970	237.626	12.63	0.8473	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			14.00290	14.446	12.65	0.1424	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			255.90290	246.346	12.65	0.8576	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			16.46410	17.102	12.62	0.1635	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			238.36410	229.002	12.62	0.8365	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			17.15790	17.570	13.79	0.1190	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			434.55790	425.970	13.79	0.8810	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			16.34830	16.710	13.82	0.1139	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			443.74830	435.109	13.82	0.8861	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			18.00600	18.473	13.76	0.1242	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			425.40600	416.873	13.76	0.8758	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			168.90000	157.100		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			178.90000	167.100		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			158.90000	147.100		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			115.28480	118.841	15.39	0.3322	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			464.58480	450.441	15.39	0.6678	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			113.10900	116.599	15.42	0.3272	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			472.40900	458.199	15.42	0.6728	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			117.50390	121.128	15.37	0.3373	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			456.80390	442.728	15.37	0.6627	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.28260		1.27720			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.26250		1.25680			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.24350		1.23810			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												4 843 493 718.30	329,808	1,956,936
Total Options												465 979 222.56	431,715	4,525,282
Grand Total:												5,309,472,940.86	761,523	6,482,218