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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/12/2017 Foreign Exchange Future			12.29500		12.32820			0.0000	12,295,000.00	1,000	0
\$ / R On 02/01/2018 Foreign Exchange Future			12.29710		12.32820			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			12.29710		12.32300			0.0000	0.00	0	195
\$ / R On 08/01/2018 Foreign Exchange Future			12.30470		12.33060			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			12.30660		12.33250			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			12.30860		12.33430			0.0000	0.00	0	1,126
\$ / R On 12/01/2018 Foreign Exchange Future			12.31230		12.33810			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			12.31780		12.34360			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			12.31970		12.34550			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			12.32340		12.34920			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.32530		12.35110			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.33640		12.36220			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.34760		12.37340			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.34940		12.37520			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.35870		12.38440			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.36230		12.38810			0.0000	0.00	0	0
\$ / R On 12/02/2018 Foreign Exchange Future			12.36950		12.39540			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.37140		12.39720			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.37500		12.40090			0.0000	0.00	0	10
\$ / R On 16/02/2018 Foreign Exchange Future			12.37680		12.40270			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.39850		12.42470			0.0000	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/03/2018	Foreign Exchange Future			12.40040		12.42660			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			12.40220		12.42840			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			12.42550		12.45180			0.0000	0.00	0	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			12.43270		12.45900			0.0000	102,482,746.10	8,243	1,048,770
\$ / R	On	29/03/2018	Foreign Exchange Future			12.45060		12.47710			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.49720		12.52470			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.49900		12.52650			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.50790		12.53570			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.52400		12.55230			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.52760		12.55590			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.53300		12.56150			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.53480		12.56330			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.56340		12.59270			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.59560		12.62580			0.0000	15,076,933.20	1,197	173,975
\$ / R	On	29/06/2018	Foreign Exchange Future			12.61530		12.64600			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.62070		12.65150			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			12.65240		12.68280			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.65940		12.68970			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.66120		12.69150			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.67180		12.70190			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.68410		12.71400			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.69470		12.72440			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.72640		12.75570			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.75630		12.78520			0.0000	216,857.10	17	5,066
\$ / R	On	28/09/2018	Foreign Exchange Future			12.77570		12.80430			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.82250		12.85140			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.82940		12.85840			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.83280		12.86190			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.84150		12.87060			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.85530		12.88460			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.88460		12.91420			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.90360		12.93340			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.90880		12.93870			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			12.93810		12.96830			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.01900		13.04870			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.07990		13.10910			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.24230		13.27020			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.57820		13.60340			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.96060		13.98440			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.05880		14.08210			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.16120		14.18420			0.0000	0.00	0	0
Total \$ / R Future												130,071,536.40	10,457	1,487,834
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			2,171.81310	2,205.000	10.14	1.0000	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			0.01310	0.000	10.14	0.0000	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			2,471.81260	2,505.000	10.14	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			0.01260	0.000	10.14	0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			1,102.40000	1,133.021	27.64	0.9988	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			0.60000	0.121	27.64	0.0012	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			1,577.21630	1,603.164	32.58	0.9982	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			0.21630	0.264	32.58	0.0018	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			922.65680	948.408	21.50	0.9804	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			3.25680	3.108	21.50	0.0196	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			57.54560	50.283	15.18	0.2695	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			226.94560	245.583	15.18	0.7305	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			4.07720	3.969	20.33	0.0245	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			871.57720	897.369	20.33	0.9755	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			2,427.59270	2,453.461	30.74	0.9996	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			0.09270	0.061	30.74	0.0004	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			2,547.59490	2,573.480	32.64	0.9996	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			0.09490	0.080	32.64	0.0004	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			1,886.05870	1,911.694	26.98	0.9983	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			0.35870	0.294	26.98	0.0017	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,582.91450	1,608.542	23.92	0.9953	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			1.01450	0.842	23.92	0.0047	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			1,408.56220	1,434.106	21.66	0.9901	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			2.16220	1.906	21.66	0.0099	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Call			130.85010	118.081	14.24	0.4306	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Put			177.25010	190.281	14.24	0.5694	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call			44.08390	37.979	15.56	0.1736	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put			420.48390	440.179	15.56	0.8264	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,777.39140	1,803.066	23.93	0.9956	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			0.99140	0.866	23.93	0.0044	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			3.98830	3.513	20.12	0.0183	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			1,160.38830	1,185.713	20.12	0.9817	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put			516.35720	537.560	16.00	0.8775	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Call			29.95720	25.360	16.00	0.1225	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Put			221.54840	236.237	14.52	0.6371	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Call			105.14840	94.037	14.52	0.3629	0.00	0	277
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			1,188.77510	1,214.102	20.15	0.9808	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			4.27510	3.802	20.15	0.0192	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			2.29200	2.113	21.88	0.0100	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,553.09200	1,578.713	21.88	0.9900	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,592.90230	1,618.541	22.10	0.9908	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			2.10230	1.941	22.10	0.0092	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,402.50210	1,427.995	20.85	0.9847	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			3.60210	3.295	20.85	0.0153	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,541.70700	1,567.498	20.27	0.9837	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			3.90700	3.898	20.27	0.0163	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			26.14590	23.178	16.94	0.0825	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			922.74590	945.578	16.94	0.9175	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,532.04890	1,557.005	18.65	0.9814	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			5.44890	4.606	18.65	0.0186	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			950.70270	973.633	16.98	0.9236	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			24.10270	21.233	16.98	0.0764	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			35.11030	31.782	16.80	0.1082	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			821.71030	844.182	16.80	0.8918	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			205.05330	220.115	14.43	0.5006	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			218.45330	207.715	14.43	0.4994	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			84.61670	79.453	15.99	0.2344	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			511.21670	531.853	15.99	0.7656	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,879.29570	1,904.813	20.14	0.9903	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			2.69570	2.413	20.14	0.0097	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			273.66790	261.085	14.14	0.5823	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			150.26790	163.485	14.14	0.4177	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			31.56260	28.365	16.85	0.0981	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			858.16260	880.765	16.85	0.9019	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			27.59780	24.564	16.92	0.0867	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			904.19780	926.964	16.92	0.9133	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,631.02580	1,656.197	19.08	0.9846	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			4.42580	3.797	19.08	0.0154	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			18.32750	15.783	17.12	0.0590	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,044.92750	1,068.183	17.12	0.9410	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			51.31480	46.902	16.66	0.1480	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			716.11480	737.502	16.66	0.8520	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,415.95680	3,441.762	29.39	0.9965	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			1.15680	1.162	29.39	0.0035	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			813.42740	835.539	16.82	0.8846	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			38.62740	34.939	16.82	0.1154	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,145.88150	3,171.715	27.43	0.9964	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			1.08150	1.115	27.43	0.0036	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			144.57230	136.785	15.19	0.3599	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			339.37230	357.385	15.19	0.6401	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,505.98500	3,531.781	30.04	0.9965	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			1.18500	1.181	30.04	0.0035	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,845.81490	2,871.682	25.27	0.9962	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			1.01490	1.082	25.27	0.0038	0.00	0	242
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			44.11060	40.449	16.93	0.1225	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			859.71060	881.749	16.93	0.8775	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,426.90950	1,451.549	18.39	0.9645	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			11.30950	10.249	18.39	0.0355	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			825.33050	847.009	16.91	0.8587	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			53.43050	49.309	16.91	0.1413	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			11.93760	10.850	18.65	0.0361	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,483.83760	1,508.550	18.65	0.9639	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,663.61200	2,689.571	23.11	0.9938	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			1.71200	1.871	23.11	0.0062	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,518.49150	1,543.188	18.61	0.9602	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			13.89150	12.688	18.61	0.0398	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			18.61580	17.003	18.21	0.0523	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,373.21580	1,397.503	18.21	0.9477	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,811.24480	1,836.340	19.41	0.9754	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			8.44480	7.740	19.41	0.0246	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,789.14930	1,814.144	19.32	0.9719	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			10.04930	9.144	19.32	0.0281	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,807.65690	1,832.650	19.37	0.9713	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			10.35690	9.450	19.37	0.0287	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,773.87130	1,798.723	18.93	0.9551	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			18.57130	17.223	18.93	0.0449	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,410.28510	1,433.978	18.17	0.9199	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			34.98510	32.478	18.17	0.0801	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			68.88310	64.366	17.28	0.1461	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,042.28310	1,063.966	17.28	0.8539	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,132.24890	1,154.514	17.52	0.8730	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			58.84890	54.914	17.52	0.1270	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,042.72970	1,064.367	17.30	0.8510	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			71.12970	66.567	17.30	0.1490	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,903.23930	1,927.907	18.88	0.9465	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			25.03930	23.407	18.88	0.0535	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.89450	0.797	24.81	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,041.89450	5,068.097	24.81	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.87970	0.783	24.81	0.0019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,051.87970	5,078.083	24.81	0.9981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.90950	0.810	24.81	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			238.58240	227.736	15.51	0.3780	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			236.89240	245.854	14.28	0.3994	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			676.16820	693.813	16.06	0.6931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			185.16820	176.513	16.06	0.3069	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			5.25810	4.793	24.81	0.0101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			3,936.25810	3,962.093	24.81	0.9899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			529.58240	545.036	15.51	0.6220	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			875.26960	894.945	16.70	0.7664	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			254.13040	242.684	15.37	0.3976	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			495.13040	509.984	15.37	0.6024	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,001.57720	1,022.176	17.06	0.8028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			110.57720	104.876	17.06	0.1972	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			445.89240	428.554	14.28	0.6006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			883.54010	903.281	16.72	0.7690	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,985.04150	2,009.960	18.85	0.9491	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			24.04150	22.660	18.85	0.0509	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,275.37820	1,297.507	17.80	0.8617	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			74.37820	70.207	17.80	0.1383	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			134.26960	127.645	16.70	0.2336	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			20.04300	18.902	19.01	0.0432	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			88.87540	84.072	17.46	0.1624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,149.87540	1,171.372	17.46	0.8376	0.00	0	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			514.68360	495.782	14.04	0.6583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			185.68360	193.082	14.04	0.3417	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			132.54010	125.981	16.72	0.2310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			37.82830	35.635	18.45	0.0764	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,392.92540	1,415.686	18.02	0.8823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			61.92540	58.386	18.02	0.1177	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			114.94500	109.071	16.98	0.2040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			975.94500	996.371	16.98	0.7960	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,101.04300	2,126.202	19.01	0.9568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			31.09400	29.294	18.63	0.0641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,604.95880	1,628.715	18.32	0.9128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			43.95880	41.415	18.32	0.0872	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			68.66520	64.767	17.92	0.1288	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,329.66520	1,352.067	17.92	0.8712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,698.82830	1,722.935	18.45	0.9236	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,484.38290	1,507.610	18.15	0.8965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,159.29990	2,184.564	19.09	0.9602	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			18.29990	17.264	19.09	0.0398	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,311.71560	1,334.008	17.90	0.8679	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			70.71560	66.708	17.90	0.1321	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,822.09400	1,846.594	18.63	0.9359	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,567.67280	1,591.276	18.27	0.9080	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			57.50300	54.204	18.08	0.1104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,438.50300	1,461.504	18.08	0.8896	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			48.81390	45.996	18.23	0.0957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,539.81390	1,563.296	18.23	0.9043	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			53.38290	50.311	18.15	0.1035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,793.53530	1,817.950	18.59	0.9332	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			218.35570	208.313	15.70	0.3518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			579.35570	595.613	15.70	0.6482	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			50.29270	47.393	18.20	0.0982	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,521.29270	1,544.693	18.20	0.9018	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			46.67280	43.976	18.27	0.0920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			8.27570	7.696	22.16	0.0171	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,651.78200	1,675.719	18.39	0.9184	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			40.78200	38.419	18.39	0.0816	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,130.15160	2,155.365	19.05	0.9585	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			19.15160	18.065	19.05	0.0415	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			32.53530	30.650	18.59	0.0668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			23.32370	21.985	18.88	0.0495	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			13.72250	12.965	19.34	0.0306	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,344.72250	2,370.265	19.34	0.9694	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			16.21010	15.302	19.20	0.0356	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,237.21010	2,262.601	19.20	0.9644	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	Put			3,119.27570	3,144.997	22.16	0.9829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,774.53240	1,798.889	18.56	0.9314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			35.61660	33.552	18.51	0.0724	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,736.61660	1,760.852	18.51	0.9276	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,238.96190	3,264.681	22.67	0.9838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			7.96190	7.381	22.67	0.0162	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,004.32370	2,029.285	18.88	0.9505	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,062.29580	2,087.379	18.96	0.9544	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			21.62110	20.385	18.94	0.0463	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,052.62110	2,077.685	18.94	0.9537	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,081.66020	2,106.782	18.98	0.9556	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			20.66020	19.482	18.98	0.0444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			33.53240	31.589	18.56	0.0686	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			290.20650	300.632	14.50	0.4521	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,347.67240	1,370.178	17.95	0.8745	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			66.67240	62.878	17.95	0.1255	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,305.57930	2,331.070	19.29	0.9677	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			14.57930	13.770	19.29	0.0323	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			21.29580	20.079	18.96	0.0456	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			64.73350	61.043	17.98	0.1224	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,452.62000	2,478.290	19.49	0.9737	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			11.62000	10.990	19.49	0.0263	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			42.02450	39.591	18.36	0.0838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,633.02450	1,656.891	18.36	0.9162	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			389.20650	373.332	14.50	0.5479	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,221.25790	1,243.126	17.66	0.8518	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,501.77580	2,527.497	19.55	0.9755	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			10.77580	10.197	19.55	0.0245	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			187.53300	178.776	16.03	0.3102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			668.53300	686.076	16.03	0.6898	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,365.73350	1,388.343	17.98	0.8776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			12.34400	11.670	19.44	0.0278	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			130.83330	124.338	16.74	0.2284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			891.83330	911.638	16.74	0.7716	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			299.18090	286.100	15.01	0.4518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			410.18090	423.400	15.01	0.5482	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			80.25790	75.826	17.66	0.1482	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			91.17820	86.278	17.42	0.1662	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,551.50140	2,577.223	19.76	0.9763	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			10.50140	9.923	19.76	0.0237	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,013.97280	2,038.955	18.89	0.9511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			22.97280	21.656	18.89	0.0489	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,413.34400	2,438.970	19.44	0.9722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,044.67360	1,065.552	17.18	0.8137	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,810.30740	2,836.031	20.86	0.9798	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			9.30740	8.731	20.86	0.0202	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,586.29610	1,609.976	18.29	0.9104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			45.29610	42.676	18.29	0.0896	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,132.17820	1,153.578	17.42	0.8338	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			138.48350	144.286	13.78	0.2805	0.00	0	228,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,708.06290	3,733.769	24.64	0.9866	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			7.06290	6.469	24.64	0.0134	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			370.06730	354.729	14.58	0.5290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			311.06730	322.029	14.58	0.4710	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			103.67360	98.252	17.18	0.1863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			916.84380	936.842	16.82	0.7792	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			51.81560	48.831	18.17	0.1008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,502.81560	1,526.131	18.17	0.8992	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			34.55950	32.556	18.53	0.0705	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,755.55950	1,779.856	18.53	0.9295	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			597.48350	576.986	13.78	0.7195	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			7.81990	7.238	22.92	0.0157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,548.31850	3,574.030	23.97	0.9858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			7.31850	6.730	23.97	0.0142	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,049.47860	3,075.200	21.87	0.9823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			8.47860	7.900	21.87	0.0177	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			125.84380	119.542	16.82	0.2208	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,027.37910	1,048.149	17.13	0.8094	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			158.94480	151.408	16.38	0.2698	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			769.94480	788.708	16.38	0.7302	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			326.41560	312.411	14.82	0.4828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			367.41560	379.711	14.82	0.5172	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,298.81990	3,324.538	22.92	0.9843	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			8.60180	8.024	21.70	0.0181	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,462.44580	2,488.127	19.50	0.9741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			11.44580	10.827	19.50	0.0259	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,660.95210	2,686.675	20.23	0.9779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			9.95210	9.375	20.23	0.0221	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			106.37910	100.849	17.13	0.1906	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,031.90950	5,058.110	24.81	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			958.95710	979.264	16.94	0.7913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			117.95710	111.964	16.94	0.2087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			173.79300	165.632	16.20	0.2910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			714.79300	732.932	16.20	0.7090	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,009.60180	3,035.324	21.70	0.9819	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,145.86610	2,170.645	18.57	0.9536	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			22.96610	21.245	18.57	0.0464	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,834.19420	1,857.796	18.47	0.8917	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			68.89420	64.996	18.47	0.1083	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,507.01920	2,532.470	19.56	0.9443	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			33.51920	31.470	19.56	0.0557	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,299.82700	3,326.234	21.03	0.9722	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	15.81	Call			16.32700	15.234	21.03	0.0278	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,724.14090	2,750.098	19.87	0.9512	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			29.84090	27.998	19.87	0.0488	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,389.96140	1,411.618	17.65	0.8193	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			125.66140	119.518	17.65	0.1807	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,144.37220	3,170.848	20.55	0.9666	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			20.07220	18.748	20.55	0.0334	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			560.75390	576.571	15.26	0.5562	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			373.05390	360.571	15.26	0.4438	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			131.87920	125.586	17.66	0.1827	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,439.57920	1,461.586	17.66	0.8173	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,101.47960	3,128.156	20.17	0.9619	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			23.77960	22.156	20.17	0.0381	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,924.69420	1,948.732	18.51	0.8832	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			80.59420	76.332	18.51	0.1168	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			381.24420	368.596	15.25	0.4451	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			569.74420	585.596	15.25	0.5549	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,220.77380	3,247.991	20.15	0.9642	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			22.27380	20.991	20.15	0.0358	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,014.66950	2,039.044	18.60	0.8901	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			76.16950	72.044	18.60	0.1099	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,829.87330	1,853.653	18.30	0.8685	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			93.17330	88.453	18.30	0.1315	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,877.99010	2,903.902	19.41	0.9421	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			40.69010	37.302	19.41	0.0579	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,382.07640	1,404.517	17.40	0.7814	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			174.77640	167.917	17.40	0.2186	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,321.72500	3,348.464	19.51	0.9638	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			24.42500	21.864	19.51	0.0362	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			364.70650	353.397	15.75	0.3917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			788.90650	807.797	15.75	0.6083	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,774.66490	3,802.328	19.54	0.9711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			20.46490	17.928	19.54	0.0289	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			379.53640	367.912	15.65	0.4046	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			753.73640	772.311	15.65	0.5954	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,556.69940	2,582.960	19.20	0.9065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			72.49940	68.560	19.20	0.0935	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			229.67830	221.419	16.93	0.2645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,243.87830	1,265.819	16.93	0.7355	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,585.08590	2,610.905	19.21	0.9089	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			70.88590	66.505	19.21	0.0911	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			567.42460	551.758	14.67	0.5502	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			441.62460	456.158	14.67	0.4498	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,664.01900	1,634.391	13.89	0.9296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			38.21900	38.791	13.89	0.0704	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			219.38800	211.385	17.05	0.2540	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,293.58800	1,315.785	17.05	0.7460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			841.00150	821.396	13.83	0.7120	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			215.20150	225.796	13.83	0.2880	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			391.85070	379.972	15.57	0.4151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			726.05070	744.372	15.57	0.5849	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,209.36220	1,185.275	13.22	0.8534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			83.56220	89.675	13.22	0.1466	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			463.53600	450.204	15.14	0.4738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			587.73600	604.604	15.14	0.5262	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,924.52210	2,950.315	19.30	0.9338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			50.32210	45.915	19.30	0.0662	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,182.69320	2,208.102	18.62	0.8758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			98.49320	93.702	18.62	0.1242	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			299.21120	289.303	16.25	0.3323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			973.41120	993.703	16.25	0.6677	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,275.33340	2,301.024	18.77	0.8843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			91.13340	86.624	18.77	0.1157	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			331.54080	320.944	15.99	0.3621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			875.74080	895.344	15.99	0.6379	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			615.07410	598.681	14.50	0.5821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			389.27410	403.081	14.50	0.4179	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,911.75060	3,939.614	19.55	0.9750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			17.55060	15.214	19.55	0.0250	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,882.36960	3,910.167	19.55	0.9742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			18.16960	15.767	19.55	0.0258	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			318.68250	308.366	16.09	0.3504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			912.88250	932.766	16.09	0.6496	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,953.03200	2,978.901	19.31	0.9355	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			48.83200	44.501	19.31	0.0645	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			263.95290	254.867	16.57	0.2986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,098.15290	1,119.267	16.57	0.7014	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,559.90480	3,587.172	19.48	0.9642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			25.70480	22.772	19.48	0.0358	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			259.87860	250.889	16.61	0.2946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,114.07860	1,135.289	16.61	0.7054	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,760.48020	4,789.675	19.55	0.9903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			6.28020	5.275	19.55	0.0097	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			173.86780	166.450	17.57	0.2064	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,548.06780	1,570.850	17.57	0.7936	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,858.17030	2,883.781	19.28	0.9294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			53.97030	49.381	19.28	0.0706	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			198.84370	191.360	17.31	0.2327	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,403.04370	1,425.760	17.31	0.7673	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,804.03630	3,831.735	19.55	0.9719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			19.83630	17.335	19.55	0.0281	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			160.25540	153.281	17.72	0.1922	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,634.45540	1,657.681	17.72	0.8078	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			197.35940	189.912	17.33	0.2311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,411.55940	1,434.312	17.33	0.7689	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,384.16810	4,412.893	19.55	0.9852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			9.96810	8.493	19.55	0.0148	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,661.30030	4,690.386	19.55	0.9892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			7.10030	5.986	19.55	0.0108	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			693.04430	675.498	14.25	0.6308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			317.24430	329.898	14.25	0.3692	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			211.21220	203.412	17.15	0.2456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,335.41220	1,357.812	17.15	0.7544	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,591.93350	4,620.938	19.55	0.9883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			7.73350	6.538	19.55	0.0117	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			141.91970	135.563	17.94	0.1727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,766.11970	1,789.963	17.94	0.8273	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			687.59800	670.131	14.27	0.6276	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			321.79800	334.531	14.27	0.3724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			188.70250	180.813	17.42	0.2216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,462.90250	1,485.214	17.42	0.7784	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,039.28840	4,067.419	19.55	0.9782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			15.08840	13.019	19.55	0.0218	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			201.85670	194.296	17.27	0.2359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,386.05670	1,408.696	17.27	0.7641	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,305.16920	4,333.773	19.55	0.9838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			10.96920	9.373	19.55	0.0162	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,017.66040	2,042.510	18.35	0.8587	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			113.46040	108.110	18.35	0.1413	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			255.87090	246.976	16.65	0.2906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,130.07090	1,151.376	16.65	0.7094	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			203.38280	195.782	17.25	0.2375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,377.58280	1,400.182	17.25	0.7625	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,735.61360	2,760.874	19.25	0.9208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			61.41360	56.474	19.25	0.0792	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			767.12920	748.533	14.03	0.6732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			261.32920	272.933	14.03	0.3268	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,201.75470	3,228.249	19.38	0.9492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			37.55470	33.849	19.38	0.0508	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,660.66340	2,685.699	19.23	0.9150	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			66.46340	61.299	19.23	0.0850	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			64.52540	59.447	19.24	0.0828	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,688.72540	2,713.847	19.24	0.9172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			666.17020	649.016	14.33	0.6145	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			340.37020	353.416	14.33	0.3855	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,924.28980	7,954.466	19.55	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.08980	0.066	19.55	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,452.98160	2,479.161	19.05	0.8988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			78.78160	74.761	19.05	0.1012	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			323.76060	313.334	16.05	0.3550	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			897.96060	917.734	16.05	0.6450	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			4.21750	3.499	19.55	0.0066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,078.41750	5,107.899	19.55	0.9934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			4.16480	3.454	19.55	0.0066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,088.36480	5,117.854	19.55	0.9934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			4.27080	3.545	19.55	0.0067	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,068.47080	5,097.945	19.55	0.9933	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,030.12690	3,057.025	19.68	0.9290	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			56.12690	52.325	19.68	0.0710	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,376.15760	1,398.742	17.20	0.7512	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			222.15760	214.042	17.20	0.2488	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,493.08200	3,520.786	20.19	0.9495	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			39.08200	36.086	20.19	0.0505	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,526.79650	1,549.462	17.45	0.7767	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			198.29650	190.162	17.45	0.2233	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,374.28390	1,396.272	17.11	0.7313	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			257.08390	248.672	17.11	0.2687	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			167.40220	160.537	18.04	0.1824	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,927.70220	1,951.137	18.04	0.8176	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,314.85430	3,341.325	20.17	0.9252	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			64.55430	60.725	20.17	0.0748	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,701.36890	1,723.892	17.67	0.7855	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			201.06890	193.292	17.67	0.2145	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,103.60490	3,129.838	19.85	0.9153	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			73.30490	69.238	19.85	0.0847	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,787.44140	1,810.290	17.82	0.7975	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			188.94140	181.490	17.82	0.2025	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,193.43570	3,219.489	20.01	0.9149	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			75.33570	71.289	20.01	0.0851	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,373.28010	1,394.843	17.06	0.7217	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			275.18010	266.643	17.06	0.2783	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,676.12280	3,702.644	20.79	0.9344	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			58.02280	54.444	20.79	0.0656	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,422.15870	1,443.350	17.13	0.7252	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,534.09950	3,559.016	20.51	0.9258	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			68.09950	63.116	20.51	0.0742	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			381.39310	393.676	14.36	0.3758	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			775.39310	757.776	14.36	0.6242	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			276.15870	267.450	17.13	0.2748	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,068.88790	2,092.087	18.16	0.8197	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			173.28790	166.787	18.16	0.1803	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,385.66620	3,409.593	20.19	0.9066	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			91.36620	85.993	20.19	0.0934	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,370.31860	1,390.586	16.91	0.6969	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			326.01860	316.986	16.91	0.3031	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,887.56890	3,911.658	21.03	0.9258	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			73.26890	68.058	21.03	0.0742	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			624.73470	611.092	15.19	0.5030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			689.53470	704.792	15.19	0.4970	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,846.72320	1,820.825	13.63	0.9100	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			61.52320	64.525	13.63	0.0900	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,516.02670	2,539.005	18.66	0.8425	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			161.22670	155.305	18.66	0.1575	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			775.55790	759.898	14.61	0.5893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			490.35790	503.598	14.61	0.4107	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,455.14550	3,479.749	20.26	0.9006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			100.34550	96.049	20.26	0.0994	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,292.67140	3,317.138	19.98	0.8931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			107.87140	103.438	19.98	0.1069	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,359.47580	3,383.999	20.09	0.8962	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			104.67580	100.299	20.09	0.1038	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			583.80620	570.783	15.37	0.4775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			758.60620	774.483	15.37	0.5225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,249.86810	1,269.199	16.55	0.6601	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			385.06810	375.499	16.55	0.3399	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			367.58810	358.339	16.69	0.3266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,312.38810	1,332.039	16.69	0.6734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			724.65300	709.614	14.79	0.5615	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			549.45300	563.314	14.79	0.4385	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			457.30210	446.289	16.05	0.3928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,032.10210	1,049.989	16.05	0.6072	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,397.71260	3,422.268	20.16	0.8980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			102.91260	98.568	20.16	0.1020	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			706.95880	692.132	14.86	0.5515	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			571.75880	585.832	14.86	0.4485	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			488.84430	477.320	15.86	0.4147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			953.64430	971.020	15.86	0.5853	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,599.12980	3,623.845	20.51	0.9066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			94.32980	90.145	20.51	0.0934	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,297.29040	4,321.885	21.03	0.9370	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			62.49040	58.184	21.03	0.0630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			188.19960	181.661	18.31	0.1812	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,272.99960	2,295.361	18.31	0.8188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			190.39710	183.808	18.28	0.1831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,255.19710	2,277.508	18.28	0.8169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,224.42940	1,203.395	13.61	0.7795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			189.22940	197.095	13.61	0.2205	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			189.29610	182.732	18.30	0.1822	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,264.09610	2,286.432	18.30	0.8178	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,551.28310	3,574.222	20.36	0.8994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			105.58310	99.922	20.36	0.1006	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,367.30020	1,386.811	16.79	0.6768	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			371.60020	362.511	16.79	0.3232	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,077.53050	4,101.000	21.02	0.9215	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			81.83050	76.700	21.02	0.0785	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,925.89590	1,946.571	17.66	0.7529	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			287.29590	279.071	17.66	0.2471	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,418.18010	2,440.251	18.35	0.8089	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			216.58010	209.651	18.35	0.1911	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,730.70420	3,753.588	20.50	0.8916	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			122.60420	116.388	20.50	0.1084	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,363.64640	1,382.859	16.65	0.6555	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			425.54640	415.659	16.65	0.3445	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,250.28330	4,274.104	20.88	0.9165	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			92.18330	86.904	20.88	0.0835	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			257.82720	266.399	13.80	0.2542	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,228.42720	1,207.899	13.80	0.7458	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			420.08070	410.337	16.72	0.3383	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,409.48070	1,428.837	16.72	0.6617	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,048.68610	4,071.897	20.84	0.9038	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			109.28610	103.397	20.84	0.0962	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,234.21540	2,256.107	18.04	0.7809	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			258.81540	251.407	18.04	0.2191	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,921.04420	3,944.017	20.62	0.8873	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			135.24420	128.617	20.62	0.1127	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,360.45450	1,379.417	16.55	0.6379	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			474.65450	464.017	16.55	0.3621	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,490.19470	4,514.657	20.70	0.9174	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			94.39470	89.257	20.70	0.0826	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,958.40760	2,982.328	18.97	0.8326	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			201.80760	195.928	18.97	0.1674	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,246.52880	1,264.891	16.28	0.6083	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			529.92880	518.491	16.28	0.3917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			269.80190	261.935	18.15	0.2171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,401.10190	2,423.135	18.15	0.7829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			268.53910	260.694	18.16	0.2162	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,409.83910	2,431.894	18.16	0.7838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,410.98610	4,433.670	20.63	0.9085	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			109.68610	102.470	20.63	0.0915	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			759.69320	744.690	15.25	0.5192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			780.99320	795.890	15.25	0.4808	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			267.28340	259.465	18.18	0.2153	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,418.58340	2,440.665	18.18	0.7847	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,107.51450	4,130.126	20.60	0.8846	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			145.81450	138.226	20.60	0.1154	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,357.08780	1,375.141	16.44	0.6213	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			525.38780	513.241	16.44	0.3787	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,711.82810	4,736.244	20.60	0.9163	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			100.12810	94.344	20.60	0.0837	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,405.99340	2,425.293	18.22	0.7487	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			354.69340	344.293	18.22	0.2513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			374.38290	363.186	18.49	0.2514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,575.28290	2,593.286	18.49	0.7486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			611.95180	597.585	16.94	0.3861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,552.85180	1,567.685	16.94	0.6139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			372.99680	361.816	18.50	0.2506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,583.89680	2,601.916	18.50	0.7494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			371.61260	360.453	18.51	0.2497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,592.51260	2,610.553	18.51	0.7503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			690.66840	674.316	17.41	0.3870	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,800.46840	1,812.015	17.41	0.6130	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			695.41350	678.990	17.38	0.3893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,785.21350	1,796.690	17.38	0.6107	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			693.03260	676.644	17.39	0.3881	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,792.83260	1,804.345	17.39	0.6119	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			682.42360	665.090	18.77	0.3261	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,899.02360	2,906.890	18.77	0.6739	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			685.83420	668.449	18.75	0.3275	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,882.43420	2,890.249	18.75	0.6725	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,630.88450	6,646.041	21.36	0.8743	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			234.28450	224.240	21.36	0.1257	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			684.12580	666.766	18.76	0.3268	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,890.72580	2,898.566	18.76	0.6732	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,305.73150	2,313.910	18.07	0.5604	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,117.57310	1,101.973	18.08	0.4388	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,313.17310	2,321.373	18.08	0.5612	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,122.68920	1,107.056	18.06	0.4405	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,298.28920	2,306.456	18.06	0.5595	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,120.13150	1,104.510	18.07	0.4396	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,438.40860	2,447.755	18.24	0.5627	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,150.50860	1,136.555	18.24	0.4373	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,236.84940	1,223.932	18.21	0.4519	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,412.64940	2,422.732	18.21	0.5481	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,242.07820	1,229.134	18.20	0.4534	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,397.87820	2,407.934	18.20	0.5466	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,239.46460	1,226.529	18.20	0.4527	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,405.26460	2,415.329	18.20	0.5473	0.00	0	0
Total \$ / R Option												0.00	0	3,626,650
Total \$ / R												130,071,536.40	10,457	5,114,484
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.43270		12.45900			0.0000	186,490.50	15	509

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				12.59560		12.62580			0.0000	0.00	0	86
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				12.75630		12.78520			0.0000	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				12.90880		12.93870			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				13.24230		13.27020			0.0000	0.00	0	0
Total \$ / R MAXI Future												186,490.50	15	595
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			6,866.51600	6,476.665	17.92	0.1288		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			132,966.51600	135,206.665	17.92	0.8712		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			6,766.24460	6,381.524	17.94	0.1271		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			133,866.24460	136,111.524	17.94	0.8729		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			6,968.32540	6,573.036	17.91	0.1304		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			132,068.32540	134,303.036	17.91	0.8696		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			18,411.74700	17,637.271	17.47	0.2169		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			148,831.74700	151,077.271	17.47	0.7831		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			18,261.59930	17,491.873	17.48	0.2154		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			149,681.59930	151,931.873	17.48	0.7846		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			18,563.18750	17,783.934	17.45	0.2185		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			147,983.18750	150,223.934	17.45	0.7815		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			31,338.96080	30,517.156	17.19	0.2840		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			153,818.96080	155,887.156	17.19	0.7160		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			31,163.98080	30,345.759	17.21	0.2826		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			154,643.98080	156,715.759	17.21	0.7174		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			31,515.13730	30,690.097	17.17	0.2854		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			152,995.13730	155,060.097	17.17	0.7146		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			252,405.98070	254,640.867	18.32	0.7953		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			25,511.05540	24,751.691	18.30	0.2065		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			250,641.05540	252,871.691	18.30	0.7935		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			25,393.00570	24,636.134	18.31	0.2056		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			251,523.00570	253,756.134	18.31	0.7944		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			25,275.98070	24,520.867	18.32	0.2047		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			69,303.26330	67,664.445	17.39	0.3881		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			179,283.26330	180,434.445	17.39	0.6119		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			69,066.83660	67,431.555	17.41	0.3870		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			180,046.83660	181,201.555	17.41	0.6130		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			69,541.34570	67,898.982	17.38	0.3893		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			178,521.34570	179,668.982	17.38	0.6107		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												186,490.50	15	595
£ / R	On 31/01/2018	Foreign Exchange Future				16.69040		16.65660			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future				16.77700		16.74320			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				16.81960		16.78590			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				16.83190		16.79810			0.0000	100,991.40	6	207,772
£ / R	On 18/06/2018	Foreign Exchange Future				17.10820		17.07910			0.0000	0.00	0	7,360
£ / R	On 17/09/2018	Foreign Exchange Future				17.38700		17.35470			0.0000	0.00	0	4,164

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 Future			17.65670		17.62510			0.0000	0.00	0	886
£ / R	On	14/06/2019	Foreign Exchange Future			18.24910		18.21150			0.0000	0.00	0	0
Total £ / R Future												100,991.40	6	220,247
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			6.53360	7.727	20.14	0.0211	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			2,259.93360	2,227.327	20.14	0.9789	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			26.09040	27.136	19.59	0.0495	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,512.89040	2,480.136	19.59	0.9505	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,312.54810	2,281.086	18.84	0.9200	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			48.44810	50.686	18.84	0.0800	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			333.47350	344.514	16.22	0.3965	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			755.37350	732.614	16.22	0.6035	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			330.32350	341.289	16.23	0.3937	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			762.22350	739.389	16.23	0.6063	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			336.65010	347.766	16.20	0.3994	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			748.55010	725.866	16.20	0.6006	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,257.42950	2,226.437	18.61	0.9110	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			55.52950	58.337	18.61	0.0890	0.00	0	1,500
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			409.80540	422.595	15.90	0.4616	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			611.70540	590.695	15.90	0.5384	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,359.55560	3,327.127	20.14	0.9683	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			17.65560	19.027	20.14	0.0317	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			452.78270	463.198	16.69	0.3674	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,273.68270	1,254.998	16.69	0.6326	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			450.00880	460.364	16.70	0.3656	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,280.90880	1,262.164	16.70	0.6344	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			455.57260	466.044	16.68	0.3691	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,266.47260	1,247.844	16.68	0.6309	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			577.71360	590.574	16.32	0.4416	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			998.61360	982.374	16.32	0.5584	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,416.61220	3,390.672	19.02	0.9009	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			95.71220	98.872	19.02	0.0991	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			608.30160	620.827	16.57	0.3902	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,513.60160	1,493.827	16.57	0.6098	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			613.97950	626.688	16.55	0.3930	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,499.27950	1,479.688	16.55	0.6070	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			611.13400	623.711	16.56	0.3916	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,506.43400	1,486.711	16.56	0.6084	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,388.67590	1,371.744	16.20	0.5321	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			900.20360	914.829	16.21	0.4666	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,395.10360	1,378.129	16.21	0.5334	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			896.65130	911.220	16.21	0.4653	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,401.55130	1,384.520	16.21	0.5347	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			903.77590	918.444	16.20	0.4679	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,226.93450	1,236.333	16.05	0.4950	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,655.43450	1,627.233	16.05	0.5050	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,234.37100	1,243.842	16.04	0.4972	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,642.87100	1,614.742	16.04	0.5028	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,230.65180	1,240.082	16.04	0.4961	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,649.15180	1,620.982	16.04	0.5039	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												100,991.40	6	223,747
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11086		0.11084			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11292		0.11292			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11503		0.11501			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12496		0.12489			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			130.68820	124.714	20.35	0.2164	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,046.38820	1,039.014	20.35	0.7836	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			34.75650	31.913	21.91	0.0666	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,950.45650	1,946.213	21.91	0.9334	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			420.28590	411.485	17.80	0.5536	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			335.98590	325.785	17.80	0.4464	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			161.61990	157.645	21.35	0.1865	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,869.21990	1,866.045	21.35	0.8135	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			88.53220	87.023	23.65	0.1061	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,796.13220	2,795.423	23.65	0.8939	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			341.77550	334.837	19.72	0.3507	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,049.37550	1,043.237	19.72	0.6493	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			1,498.90000	1,497.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,498.90000	2,497.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			498.90000	497.300		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,068.70000	1,063.495	21.24	0.4896	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,579.60000	1,567.695	21.24	0.5104	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			859.18740	853.992	23.40	0.3970	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,370.08740	2,358.192	23.40	0.6030	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,448.56320	1,444.300	20.05	0.6134	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			959.46320	948.500	20.05	0.3866	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	30/01/2018	Foreign Exchange Future			14.80760		14.79380			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.82200		14.80820			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.86820		14.85420			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.90760		14.89380			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/03/2018	Foreign Exchange Future			14.95460		14.94110			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.96730		14.95380			0.0000	74,836.50	5	94,322
€ / R	On	29/03/2018	Foreign Exchange Future			14.99910		14.98550			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.25430		15.24420			0.0000	1,220,344.00	80	6,965
€ / R	On	17/09/2018	Foreign Exchange Future			15.54660		15.53490			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			15.83520		15.82380			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.45720		16.44420			0.0000	0.00	0	0
Total € / R Future												1,295,180.50	85	261,387
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,225.84840	1,213.343	17.03	0.9346	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			19.64840	20.943	17.03	0.0654	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			1,024.75210	1,012.669	16.40	0.8981	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			32.95210	34.669	16.40	0.1019	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,699.60520	1,686.548	18.37	0.9722	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			7.80520	8.548	18.37	0.0278	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,256.14830	1,243.436	16.44	0.8986	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			40.34830	41.636	16.44	0.1014	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,556.31680	1,543.471	16.96	0.9116	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			40.11680	41.071	16.96	0.0884	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,101.89930	2,088.771	18.07	0.9359	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			32.99930	33.371	18.07	0.0641	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			37.31640	37.674	17.93	0.0700	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			77.14330	77.955	16.94	0.1346	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,513.34330	1,500.655	16.94	0.8654	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			479.67060	469.093	14.22	0.5395	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,614.02800	1,601.249	17.14	0.8800	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			67.82800	68.549	17.14	0.1200	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			63.18070	59.927	12.95	0.1287	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,016.98070	1,027.227	12.95	0.8713	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,083.51640	2,070.374	17.93	0.9300	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			345.73970	336.284	13.75	0.4469	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			439.15440	443.342	13.72	0.5614	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			335.35440	326.042	13.72	0.4386	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			352.25420	355.352	14.11	0.4799	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			448.45420	438.052	14.11	0.5201	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			333.47060	336.393	14.22	0.4605	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			434.32720	438.440	13.73	0.5573	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			340.52720	331.140	13.73	0.4427	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			429.53970	433.584	13.75	0.5531	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,262.06620	2,249.259	17.98	0.9325	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			37.56620	38.359	17.98	0.0675	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			489.30800	494.364	14.52	0.4558	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			745.10800	740.064	14.52	0.5442	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			485.85580	490.917	14.54	0.4533	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			751.65580	746.617	14.54	0.5467	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			492.78860	497.838	14.50	0.4582	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			738.58860	733.539	14.50	0.5418	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,342.37500	1,349.430	12.50	0.8503	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			108.17500	105.130	12.50	0.1497	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,158.11730	1,164.341	12.75	0.7950	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			163.91730	160.041	12.75	0.2050	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			343.66870	348.968	15.37	0.3442	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,099.46870	1,094.668	15.37	0.6558	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,390.64730	6,380.393	20.23	0.9929	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			4.84730	4.693	20.23	0.0071	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,374.58780	1,381.777	12.45	0.8587	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			100.38780	97.477	12.45	0.1413	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			252.99360	258.140	16.10	0.2663	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,448.79360	1,443.840	16.10	0.7337	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,421.44560	3,413.663	18.86	0.9300	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			55.64560	57.963	18.86	0.0700	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,558.73760	1,566.633	12.22	0.9003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			64.53760	62.333	12.22	0.0997	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			583.90050	588.850	14.09	0.5204	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			589.70050	584.550	14.09	0.4796	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,319.81310	5,309.379	20.23	0.9814	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			14.01310	13.679	20.23	0.0186	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,482.97030	1,493.301	12.91	0.8026	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			198.07030	196.701	12.91	0.1974	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			578.58860	586.431	14.88	0.4345	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,143.10030	4,136.237	20.16	0.8961	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,908.26210	1,903.135	16.47	0.7328	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			42.32880	44.958	21.41	0.0418	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			326.54290	333.144	16.44	0.2696	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,891.64290	1,886.544	16.44	0.7304	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			627.54920	635.535	14.67	0.4628	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			942.64920	938.935	14.67	0.5372	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,043.68860	1,039.831	14.88	0.5655	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,137.42880	6,128.358	21.41	0.9582	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			118.00030	122.837	20.16	0.1039	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			324.84970	331.437	16.45	0.2684	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,899.94970	1,894.837	16.45	0.7316	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			323.16210	329.735	16.47	0.2672	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,419.71590	2,415.278	16.81	0.7439	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			362.06100	369.009	16.83	0.2552	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,428.26100	2,423.809	16.83	0.7448	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			360.61830	367.548	16.84	0.2543	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,436.81830	2,432.348	16.84	0.7457	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			363.51590	370.478	16.81	0.2561	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,054.31000	1,043.446	15.46	0.4843	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,480.11000	1,456.246	15.46	0.5157	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,051.02440	1,040.146	15.47	0.4831	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,486.82440	1,462.946	15.47	0.5169	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,057.60770	1,046.758	15.45	0.4855	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,473.40770	1,449.558	15.45	0.5145	0.00	0	0
Total € / R Option												0.00	0	896,116
Total € / R												1,295,180.50	85	1,157,503
AU\$ / R	On	15/01/2018	Foreign Exchange Future			9.62210		9.62410			0.0000	0.00	0	5
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.68390		9.68610			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.71000		9.71210			0.0000	310,720.00	32	17,848
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.83580		9.84050			0.0000	0.00	0	5,012
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.96170		9.96440			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.08020		10.08400			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.34050		10.33890			0.0000	0.00	0	0
Total AU\$ / R Future												310,720.00	32	33,723
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			1,058.06110	1,059.961	21.58	0.9867	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			2.16110	2.061	21.58	0.0133	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			891.57950	893.340	15.67	0.9040	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			27.67950	27.240	15.67	0.0960	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			431.99890	432.839	14.28	0.6579	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			141.41880	140.173	14.31	0.3370	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			439.31880	440.173	14.31	0.6630	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			146.82830	145.550	14.25	0.3473	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			424.72830	425.551	14.25	0.6527	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			144.09890	142.839	14.28	0.3421	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			166.25030	164.980	14.97	0.2788	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			825.75030	829.180	14.97	0.7212	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			164.27840	163.011	14.99	0.2760	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			833.77840	837.211	14.99	0.7240	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			168.24430	166.974	14.95	0.2816	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			817.74430	821.174	14.95	0.7184	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,314.16470	1,315.040	15.56	0.7789	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			157.08320	155.266	15.58	0.2193	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,322.68320	1,323.566	15.58	0.7807	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			160.06080	158.229	15.55	0.2229	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,305.66080	1,306.529	15.55	0.7771	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			158.56470	156.740	15.56	0.2211	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			185.87860	182.647	15.63	0.2214	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,571.87860	1,572.447	15.63	0.7786	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			184.45330	181.233	15.64	0.2200	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,580.45330	1,581.033	15.64	0.7800	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			183.04280	179.831	15.65	0.2185	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,589.04280	1,589.631	15.65	0.7815	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			447.39210	441.807	14.12	0.3907	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,108.49210	1,101.307	14.12	0.6093	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			444.75790	439.168	14.13	0.3888	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,115.85790	1,108.668	14.13	0.6112	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			442.13600	436.551	14.14	0.3869	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,123.23600	1,116.051	14.14	0.6131	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												310,720.00	32	33,723
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.92330		9.90300			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.06230		10.04460			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			193.15670	201.428	14.38	0.4269	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			360.15670	348.128	14.38	0.5731	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			189.78770	197.935	14.41	0.4213	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			366.78770	354.635	14.41	0.5787	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			196.58080	204.977	14.35	0.4325	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			353.58080	341.677	14.35	0.5675	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			159.53950	164.792	15.61	0.2657	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			934.93950	922.492	15.61	0.7343	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			157.74570	162.941	15.63	0.2631	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			943.14570	930.641	15.63	0.7369	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			161.35450	166.665	15.59	0.2682	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			926.75450	914.365	15.59	0.7318	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	250
CHF / R	On	19/03/2018	Foreign Exchange Future			12.81200		12.79870			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.07180		13.06040			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.33660		13.32300			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.43090		14.39340			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			50.05430	45.522	16.20	0.1017	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,401.35430	1,383.522	16.20	0.8983	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			49.44660	44.983	16.23	0.1006	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,410.74660	1,392.983	16.23	0.8994	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			50.67200	46.069	16.17	0.1029	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,391.97200	1,374.069	16.17	0.8971	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			139.51110	136.851	16.12	0.1831	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,609.11110	1,595.051	16.12	0.8169	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			138.25410	135.527	16.13	0.1817	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,617.85410	1,603.727	16.13	0.8183	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			137.01110	134.218	16.14	0.1802	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,626.61110	1,612.418	16.14	0.8198	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			1,717.00000	1,703.400		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			1,727.00000	1,713.400		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			1,707.00000	1,693.400		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,239.33980	1,223.457	15.14	0.5098	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			899.31530	920.944	15.11	0.4930	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,225.91530	1,210.044	15.11	0.5070	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			896.01690	917.640	15.12	0.4916	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,232.61690	1,216.740	15.12	0.5084	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			892.73980	914.357	15.14	0.4902	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			1.90070		1.89780			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.91590		1.91310			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92990		1.92700			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97470		1.97130			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			391.99150	401.298	14.96	0.4272	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			713.99150	694.298	14.96	0.5728	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			359.29750	367.855	15.11	0.3998	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			781.29750	760.855	15.11	0.6002	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			427.35890	437.459	14.81	0.4558	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			649.35890	630.459	14.81	0.5442	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			420.00910	427.313	15.79	0.3316	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,489.00910	1,468.313	15.79	0.6684	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			397.15210	403.959	15.91	0.3167	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,566.15210	1,544.959	15.91	0.6833	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			444.21660	452.040	15.68	0.3472	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,413.21660	1,393.040	15.68	0.6528	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,030.00000	2,001.000		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			2,130.00000	2,101.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,230.00000	2,201.000		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			1,414.06390	1,421.051	15.22	0.5308	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,501.06390	1,474.051	15.22	0.4692	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,374.60800	1,381.219	15.28	0.5201	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,561.60800	1,534.219	15.28	0.4799	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,454.61080	1,461.986	15.16	0.5416	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,441.61080	1,414.986	15.16	0.4584	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			2.01820		2.01670			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.05810		2.05740			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09870		2.09750			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31830		2.31540			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			150.52660	153.806	17.90	0.1754	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,883.52660	1,871.806	17.90	0.8246	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			176.76770	180.470	17.64	0.2013	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,709.76770	1,698.470	17.64	0.7987	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			163.11480	166.601	17.77	0.1879	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,796.11480	1,784.601	17.77	0.8121	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,031.25370	2,027.885	17.49	0.7166	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			386.73120	390.144	17.60	0.2724	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,112.73120	2,109.145	17.60	0.7276	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			424.73900	428.594	17.38	0.2949	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,950.73900	1,947.595	17.38	0.7051	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			405.25370	408.885	17.49	0.2834	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,525.00000	2,513.000		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			2,625.00000	2,613.000		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			2,725.00000	2,713.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,591.85790	2,603.595	15.13	0.6928	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			937.85790	920.594	15.13	0.3072	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,536.68650	2,547.946	15.20	0.6834	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			982.68650	964.946	15.20	0.3166	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,648.15860	2,660.366	15.07	0.7022	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			894.15860	877.366	15.07	0.2978	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			1.59330		1.59640			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.61680		1.62040			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63960		1.64280			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77420		1.77690			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			100.27410	94.584	17.29	0.1474	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,536.27410	1,561.584	17.29	0.8526	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			90.35710	85.152	17.46	0.1342	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,626.35710	1,652.152	17.46	0.8658	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			111.32220	105.106	17.11	0.1617	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,447.32220	1,472.106	17.11	0.8383	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			267.98280	257.778	16.75	0.2474	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,663.98280	1,689.779	16.75	0.7526	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			250.36860	240.666	16.85	0.2336	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,746.36860	1,772.666	16.85	0.7664	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			286.81810	276.087	16.65	0.2618	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,582.81810	1,608.087	16.65	0.7382	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,172.00000	2,204.000		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			1,972.00000	2,004.000		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			2,072.00000	2,104.000		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	1.76	Put			1,305.89010	1,308.787	16.22	0.4447	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,434.55580	1,410.767	16.31	0.5440	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,365.55580	1,368.767	16.31	0.4560	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,516.43170	1,492.010	16.14	0.5667	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,247.43170	1,250.010	16.14	0.4333	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,474.89010	1,450.787	16.22	0.5553	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			0.11880		0.11900			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11790		0.11870			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11710		0.11820			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11410		0.11230			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.52030		1.51450			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.54520		1.53990			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57030		1.56460			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64800		1.64210			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			8.83710		8.82550			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			8.94560		8.93630			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
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.05510		9.04460			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.76440		9.75150			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			68.93540	70.211	16.08	0.1968	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			693.43540	683.111	16.08	0.8032	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			67.49560	68.747	16.10	0.1933	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			701.99560	691.647	16.10	0.8067	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			70.40470	71.706	16.05	0.2003	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			684.90470	674.606	16.05	0.7997	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			115.90870	116.816	16.45	0.2147	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,019.60870	1,011.216	16.45	0.7853	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			114.50220	115.387	16.47	0.2125	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,028.20220	1,019.787	16.47	0.7875	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			117.33550	118.264	16.43	0.2170	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,011.03550	1,002.664	16.43	0.7830	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			885.40000	874.900		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			895.40000	884.900		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			875.40000	864.900		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			792.04650	778.580	14.87	0.4971	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			629.89980	629.295	14.88	0.5007	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			798.39980	784.895	14.88	0.4993	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			626.27020	625.633	14.89	0.4985	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			804.77020	791.233	14.89	0.5015	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			633.54650	632.980	14.87	0.5029	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.25890		1.26040			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.26730		1.27580			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27570		1.29100			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37510		1.37320			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			396.00000	411.000		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			496.00000	511.000		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			596.00000	611.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			442.00000	527.000		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			542.00000	627.000		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			342.00000	427.000		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			790.00000	943.000		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			890.00000	1,043.000		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			690.00000	843.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			532.00000	551.000		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			432.00000	451.000		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			632.00000	651.000		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			1.35380		1.34830			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35830		1.35270			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36300		1.35740			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			1.20390		1.20020			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21110		1.20740			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.21870		1.21510			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	19/03/2018	Foreign Exchange Future			22,340.71000		22,324.32000			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			9.31740		9.32710			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.45410		9.46620			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.59060		9.60160			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.41050		10.41520			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 SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			68.90500	66.061	15.36	0.1863	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			701.80500	708.661	15.36	0.8137	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			67.47480	64.675	15.38	0.1829	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			710.37480	717.275	15.38	0.8171	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			70.36540	67.475	15.33	0.1896	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			693.26540	700.075	15.33	0.8104	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			162.48600	159.062	15.08	0.2780	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			796.28600	804.962	15.08	0.7220	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			160.51950	157.112	15.10	0.2751	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			804.31950	813.012	15.10	0.7249	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			164.47750	161.037	15.05	0.2809	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			788.27750	796.937	15.05	0.7191	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			398.40000	409.400		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			408.40000	419.400		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			388.40000	399.400		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			923.99390	916.220	13.97	0.6288	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			498.79390	495.720	13.97	0.3712	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			918.92110	911.153	13.98	0.6265	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			503.72110	500.653	13.98	0.3735	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			913.87350	906.106	14.00	0.6242	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			508.67350	505.606	14.00	0.3758	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			3.22800		3.22610			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.18060		3.18110			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.13350		3.13330			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.13320		3.11700			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			8.24240	8.969	13.75	0.0946	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			302.14240	300.969	13.75	0.9054	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			7.58380	8.268	13.80	0.0881	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			311.48380	310.268	13.80	0.9119	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			8.95470	9.726	13.71	0.1015	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			292.85470	291.726	13.71	0.8985	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			11.76240	12.341	14.60	0.0876	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			490.66240	491.741	14.60	0.9124	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			11.21190	11.772	14.64	0.0840	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			500.11190	501.172	14.64	0.9160	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			12.34000	12.938	14.55	0.0914	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			481.24000	482.338	14.55	0.9086	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			226.70000	226.500		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			236.70000	236.500		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			216.70000	216.500		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			96.53920	100.592	15.66	0.2959	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			509.53920	497.392	15.66	0.7041	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			94.67480	98.652	15.69	0.2912	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			517.67480	505.452	15.69	0.7088	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			98.44250	102.573	15.63	0.3006	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			501.44250	489.373	15.63	0.6994	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			1.21390		1.22170			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.19340		1.20130			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.17580		1.18420			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.15130			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												131 964 918.80	10,595	2,007,521
Total Options												0.00	0	4,526,266
Grand Total:												131,964,918.80	10,595	6,533,787