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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/12/2017 Foreign Exchange Future			12.36800		12.74200			0.0000	11,329,088.00	916	0
\$ / R On 28/12/2017 Foreign Exchange Future			12.37000		12.74200			0.0000	0.00	0	0
\$ / R On 29/12/2017 Foreign Exchange Future			12.37000		12.74200			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			12.37610		12.74880			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			12.37810		12.75230			0.0000	0.00	0	195
\$ / R On 08/01/2018 Foreign Exchange Future			12.38210		12.76010			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			12.38420		12.76210			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			12.38630		12.76420			0.0000	0.00	0	1,126
\$ / R On 12/01/2018 Foreign Exchange Future			12.39060		12.76820			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			12.39690		12.77430			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			12.39900		12.77640			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			12.40320		12.78040			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.40530		12.78250			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.41800		12.79470			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.43060		12.80670			0.0000	1,751,657,999.00	140,915	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.43250		12.80860			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.44180		12.81830			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.44550		12.82220			0.0000	0.00	0	0
\$ / R On 12/02/2018 Foreign Exchange Future			12.45290		12.82990			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.45480		12.83180			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.45850		12.83570			0.0000	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/02/2018	Foreign Exchange Future			12.46040		12.83760			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			12.48270		12.86080			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			12.48430		12.86270			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			12.48590		12.86460			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			12.50620		12.88930			0.0000	0.00	0	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			12.51250		12.89690			0.0000	717,817,100.00	57,368	1,007,888
\$ / R	On	29/03/2018	Foreign Exchange Future			12.52810		12.91580			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.57680		12.96550			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.57880		12.96740			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.58850		12.97690			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.60600		12.99410			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.60990		12.99790			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.61570		13.00370			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.61770		13.00560			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.64880		13.03610			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.68380		13.07050			0.0000	30,149,392.60	2,377	173,725
\$ / R	On	29/06/2018	Foreign Exchange Future			12.70520		13.09140			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.71060		13.09700			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			12.74280		13.13030			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.75000		13.13770			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.75180		13.13960			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.76250		13.15070			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.77510		13.16370			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.78580		13.17480			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.81810		13.20810			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.84860		13.23960			0.0000	642,430.00	50	5,037
\$ / R	On	28/09/2018	Foreign Exchange Future			12.86830		13.26000			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.91530		13.31020			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.92230		13.31770			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.92580		13.32140			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.93450		13.33070			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.94840		13.34560			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.97800		13.37730			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.99720		13.39770			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.00240		13.40330			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			13.03200		13.43520			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.11210		13.52020			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.17220		13.58400			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.33240		13.75400			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.66370		14.10570			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.05050		14.51220			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.14980		14.61630			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.25340		14.72500			0.0000	0.00	0	0
Total \$ / R Future												2,511,596,009.60	201,626	1,447,673
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			898.77210	1,272.000	14.80	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	27/12/2017	Foreign Exchange Option	13.64	Call		0.77210	0.000	14.80	0.0000	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Put		368.96680	730.553	43.54	0.9939	0.00	0	100
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Call		10.96680	0.553	43.54	0.0061	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Put		819.68650	1,190.061	54.33	0.9993	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Call		1.68650	0.061	54.33	0.0007	0.00	0	100
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put		2,058.06150	2,430.045	69.76	0.9997	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call		0.06150	0.045	69.76	0.0003	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put		1,758.13360	2,130.060	63.60	0.9996	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call		0.13360	0.060	63.60	0.0004	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		688.08070	1,055.647	27.86	0.9884	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		6.88070	1.747	27.86	0.0116	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put		1,149.48110	1,522.502	29.04	0.9963	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call		1.78110	0.602	29.04	0.0037	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call		313.30770	79.977	14.51	0.3642	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put		53.20770	197.877	14.51	0.6358	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put		512.91250	873.624	20.09	0.9672	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call		23.01250	5.725	20.09	0.0328	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		2,118.26600	2,496.065	31.93	0.9987	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		0.36600	0.265	31.93	0.0013	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		33.18040	6.685	18.89	0.0382	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		471.08040	822.485	18.89	0.9618	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,998.36700	2,376.107	31.04	0.9985	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		0.46700	0.307	31.04	0.0015	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put		1,457.79610	1,834.412	26.08	0.9963	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call		1.99610	0.712	26.08	0.0037	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put		1,157.58950	1,531.169	23.22	0.9911	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call		5.78950	1.769	23.22	0.0089	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Put		0.00000	195.831	14.35	0.5552	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Call		0.00000	132.731	14.35	0.4448	36,766.40	277	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Call		0.00000	162.321	14.08	0.5133	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Put		0.00000	155.421	14.08	0.4867	43,051.70	277	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call		200.77600	60.265	15.47	0.2384	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put		146.47600	383.365	15.47	0.7616	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put		206.24200	475.559	15.94	0.8228	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Call		150.54200	42.459	15.94	0.1772	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put		1,350.13600	1,724.638	23.11	0.9927	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call		4.43600	1.538	23.11	0.0073	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call		23.49570	6.188	19.55	0.0294	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put		749.19570	1,109.288	19.55	0.9706	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put		987.39450	1,356.481	20.98	0.9838	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call		11.69450	3.381	20.98	0.0162	0.00	0	238
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put		777.29000	1,137.503	19.59	0.9700	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call		23.69000	6.503	19.59	0.0300	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put		1,169.13960	1,539.915	21.36	0.9861	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call		9.53960	3.115	21.36	0.0139	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call		10.60070	3.393	21.16	0.0151	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put		1,130.20070	1,500.193	21.16	0.9849	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put		984.76240	1,349.914	20.21	0.9774	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call		17.26240	5.214	20.21	0.0226	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put		1,121.13750	1,487.433	19.55	0.9782	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call		15.83750	5.433	19.55	0.0218	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		101.68350	36.004	16.88	0.1160	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		544.98350	855.404	16.88	0.8840	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		585.57710	900.817	16.94	0.8967	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		92.27710	31.417	16.94	0.1033	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call		238.96340	104.046	15.78	0.2827	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put		232.26340	473.446	15.78	0.7173	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put		1,118.88190	1,476.001	18.20	0.9746	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call		25.58190	6.601	18.20	0.0254	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call		112.03440	41.179	16.82	0.1299	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put		505.33440	810.579	16.82	0.8701	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call		121.04620	45.785	16.77	0.1419	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put		474.34620	775.185	16.77	0.8581	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put		1,213.73770	1,574.836	18.61	0.9791	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call		20.43770	5.436	18.61	0.0209	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		75.98990	23.787	17.05	0.0814	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		669.28990	993.187	17.05	0.9186	166,164,174.58	167,304	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put		1,455.25990	1,822.836	19.62	0.9867	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call		11.95990	3.436	19.62	0.0133	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		97.81190	34.102	16.90	0.1108	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		561.11190	873.502	16.90	0.8892	0.00	0	2,883
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		2,413.44500	2,788.785	24.26	0.9956	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		2.04500	1.286	24.26	0.0044	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call		156.57280	65.271	16.64	0.1876	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put		387.97280	672.771	16.64	0.8124	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put		3,073.07520	3,448.922	29.02	0.9959	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call		1.67520	1.422	29.02	0.0041	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		468.63240	767.364	16.82	0.8499	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		127.23240	49.864	16.82	0.1501	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		2,983.06030	3,358.897	28.37	0.9958	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		1.66030	1.397	28.37	0.0042	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,713.03330	3,088.834	26.42	0.9957	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		1.63330	1.334	26.42	0.0043	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		365.17380	172.808	15.02	0.4170	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		126.57380	310.308	15.02	0.5830	0.00	0	242
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put		1,024.64560	1,372.823	18.19	0.9524	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call		42.94560	14.623	18.19	0.0476	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call		131.63180	55.509	16.90	0.1548	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put		513.33180	813.709	16.90	0.8452	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call		42.29840	15.379	18.49	0.0480	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put		1,080.09840	1,429.879	18.49	0.9520	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put		2,232.47010	2,606.656	22.23	0.9929	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	08/02/2018	Foreign Exchange Option	15.05	Call			4.67010	2.156	22.23	0.0071	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			486.56630	780.722	16.88	0.8249	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			148.76630	66.222	16.88	0.1751	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			59.25390	23.503	18.10	0.0677	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			979.35390	1,320.603	18.10	0.9323	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,115.51570	1,464.825	18.49	0.9478	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			45.41570	17.725	18.49	0.0522	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,396.33050	1,756.157	19.28	0.9671	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			28.13050	10.957	19.28	0.0329	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,376.44650	1,734.429	19.24	0.9626	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			32.14650	12.929	19.24	0.0374	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,394.98440	1,752.892	19.30	0.9621	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			32.58440	13.292	19.30	0.0379	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,369.73060	1,720.489	18.94	0.9430	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			50.53060	23.189	18.94	0.0570	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,026.03440	1,360.032	18.21	0.9012	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			86.83440	42.732	18.21	0.0988	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			773.55370	1,085.990	17.56	0.8478	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			136.25370	70.290	17.56	0.1522	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			156.00230	81.880	17.33	0.1738	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			693.30230	997.580	17.33	0.8262	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			694.74450	998.365	17.35	0.8234	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			159.34450	84.265	17.35	0.1766	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,502.97020	1,853.815	18.91	0.9350	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			62.27020	30.015	18.91	0.0650	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			3.35890	1.154	24.91	0.0027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,606.45890	4,988.654	24.91	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			3.31060	1.135	24.91	0.0027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,616.41060	4,998.635	24.91	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			3.40780	1.173	24.91	0.0027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			347.64810	207.597	16.11	0.3402	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			9.84620	6.432	24.91	0.0130	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			3,502.94620	3,883.932	24.91	0.9870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			464.14980	281.967	15.45	0.4339	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			267.24980	469.467	15.45	0.5661	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			218.88390	125.989	17.10	0.2240	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			749.08560	485.068	14.43	0.6347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			102.18560	222.568	14.43	0.3653	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,582.40180	1,936.264	18.86	0.9385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			59.30180	28.764	18.86	0.0615	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			400.74810	645.097	16.11	0.6598	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			152.41540	85.192	17.81	0.1593	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			260.53290	152.417	16.76	0.2631	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			563.63290	839.917	16.76	0.7369	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			179.72830	101.595	17.49	0.1860	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			802.82830	1,109.095	17.49	0.8140	0.00	0	7,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			671.98390	963.489	17.10	0.7760	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			76.90230	173.945	14.19	0.3103	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			257.52670	150.496	16.78	0.2603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			570.62670	847.996	16.78	0.7397	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,023.85370	1,349.404	18.07	0.8627	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			130.75370	71.904	18.07	0.1373	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			915.51540	1,232.692	17.81	0.8407	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			649.74480	938.377	17.03	0.7686	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			1,692.87000	2,051.612	19.02	0.9475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			49.77000	24.112	19.02	0.0525	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,223.05580	1,559.114	18.36	0.8969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			99.95580	51.614	18.36	0.1031	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			843.80230	556.446	14.19	0.6897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			965.09050	1,286.535	17.95	0.8509	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,312.16380	1,652.129	18.48	0.9092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			89.06380	44.629	18.48	0.0908	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,748.66040	2,109.575	19.09	0.9515	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			45.56040	22.075	19.09	0.0485	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			226.64480	130.877	17.03	0.2314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			145.38070	81.034	17.90	0.1524	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,428.81470	1,774.410	18.65	0.9232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			75.71470	36.910	18.65	0.0768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			123.29820	66.931	18.13	0.1291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,066.39820	1,394.431	18.13	0.8709	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			141.99050	79.035	17.95	0.1491	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,161.52130	1,494.621	18.27	0.8874	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			116.28540	62.287	18.19	0.1214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,109.38540	1,439.787	18.19	0.8786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			404.33440	243.510	15.77	0.3869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			327.43440	551.010	15.77	0.6131	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			948.48070	1,268.534	17.90	0.8476	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,144.07940	1,476.296	18.24	0.8845	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			104.70330	54.695	18.31	0.1085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,187.80330	1,522.195	18.31	0.8915	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,267.44110	1,605.498	18.42	0.9032	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			94.34110	47.998	18.42	0.0968	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			108.42130	57.121	18.27	0.1126	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			47.62220	23.071	19.05	0.0504	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			79.01120	38.566	18.61	0.0798	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,402.11120	1,746.066	18.61	0.9202	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			34.32940	16.693	19.33	0.0376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,927.42940	2,294.193	19.33	0.9624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			110.97940	58.796	18.24	0.1155	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,823.56470	2,187.124	19.19	0.9564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			2,684.40950	3,067.053	22.02	0.9794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			11.30950	9.553	22.02	0.0206	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			85.07260	42.100	18.53	0.0863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,348.17260	1,689.600	18.53	0.9137	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			1,720.72220	2,080.571	19.05	0.9496	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			10.97500	9.168	22.53	0.0194	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,600.70320	1,955.431	18.89	0.9401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			57.60320	27.931	18.89	0.0599	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			53.55400	25.952	18.95	0.0561	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,646.65400	2,003.452	18.95	0.9439	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			40.46470	19.624	19.19	0.0436	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			51.25290	24.832	18.99	0.0539	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			81.27300	39.711	18.59	0.0819	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,384.37300	1,727.211	18.59	0.9181	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			981.78190	1,304.588	17.99	0.8542	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			138.68190	77.088	17.99	0.1458	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			2,804.07500	3,186.668	22.53	0.9806	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			36.45080	17.705	19.28	0.0397	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			52.77580	25.573	18.97	0.0553	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,655.87580	2,013.073	18.97	0.9447	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,032.18290	2,401.703	19.47	0.9676	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			29.08290	14.203	19.47	0.0324	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,674.35290	2,032.332	18.99	0.9461	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,249.64470	1,586.914	18.40	0.9007	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			670.59300	425.891	14.64	0.5837	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			133.69300	273.391	14.64	0.4163	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,080.05950	2,450.699	19.53	0.9697	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			26.95950	13.199	19.53	0.0303	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,889.55080	2,255.205	19.28	0.9603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			394.74880	637.663	16.08	0.6564	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			998.55310	1,322.555	18.03	0.8576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			135.45310	75.055	18.03	0.1424	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			254.55460	148.597	16.80	0.2576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			577.65460	856.097	16.80	0.7424	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			96.54470	49.414	18.40	0.0993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			209.66150	387.568	15.10	0.5113	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			163.62600	91.856	17.67	0.1703	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			866.72600	1,179.356	17.67	0.8297	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,128.08400	2,499.767	19.60	0.9716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			24.98400	12.267	19.60	0.0284	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			351.64880	210.163	16.08	0.3436	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			56.77150	27.524	18.90	0.0591	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,993.99560	2,362.562	19.42	0.9658	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			30.89560	15.062	19.42	0.0342	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,379.85890	2,758.313	20.70	0.9758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			16.75890	10.813	20.70	0.0242	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			536.56150	330.068	15.10	0.4887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			102.30020	53.133	18.33	0.1058	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			787.03580	1,091.694	17.44	0.8099	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			183.93580	104.194	17.44	0.1901	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,273.19170	3,655.556	24.53	0.9839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			10.09170	8.056	24.53	0.0161	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,609.87150	1,965.024	18.90	0.9409	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			146.54400	293.330	14.72	0.4347	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			206.53860	118.249	17.21	0.2121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			709.63860	1,005.749	17.21	0.7879	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			113.59970	60.518	18.22	0.1184	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,126.69970	1,458.018	18.22	0.8816	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,205.40020	1,540.633	18.33	0.8942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,366.24990	1,708.388	18.56	0.9159	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			952.05150	641.828	13.94	0.7473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			55.15150	129.328	13.94	0.2527	0.00	0	228,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,113.42730	3,495.874	23.85	0.9829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			10.32730	8.374	23.85	0.0171	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			643.44400	405.830	14.72	0.5653	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			11.54010	9.801	21.72	0.0213	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			245.84180	143.042	16.87	0.2494	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			598.94180	880.542	16.87	0.7506	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			302.84360	179.145	16.43	0.3012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			475.94360	736.645	16.43	0.6988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			83.14990	40.888	18.56	0.0841	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			181.99680	346.485	14.92	0.4803	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,863.92670	3,246.493	22.78	0.9811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			10.82670	8.993	22.78	0.0189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,041.74600	2,411.496	19.48	0.9680	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			28.64600	13.997	19.48	0.0320	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,614.64010	2,997.301	21.72	0.9787	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			21.11560	11.598	20.07	0.0264	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			211.38840	121.285	17.17	0.2168	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			694.48840	988.785	17.17	0.7832	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			635.07080	921.742	16.98	0.7636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			231.97080	134.242	16.98	0.2364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			578.89680	358.985	14.92	0.5197	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,596.50780	4,978.673	24.91	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			328.27490	195.228	16.24	0.3235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			431.37490	682.728	16.24	0.6765	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,575.38360	2,957.452	21.55	0.9783	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			12.28360	9.952	21.55	0.0217	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,234.21560	2,609.099	20.07	0.9736	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			1,744.99130	2,098.410	18.57	0.9447	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			60.79130	26.510	18.57	0.0553	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,456.03630	1,790.603	18.54	0.8767	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			131.53630	77.403	18.54	0.1233	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,099.88770	2,459.219	19.60	0.9354	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	25/04/2018	Foreign Exchange Option	15.00	Call		67.28770	38.019	19.60	0.0646	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,874.14390	3,250.140	21.11	0.9668	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		31.54390	18.940	21.11	0.0332	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,040.87840	1,350.567	17.71	0.7991	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		217.77840	139.067	17.71	0.2009	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		2,722.97120	3,094.732	20.65	0.9603	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		39.87120	23.232	20.65	0.0397	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		2,311.89930	2,675.449	19.93	0.9432	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		58.79930	33.949	19.93	0.0568	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		224.57900	146.269	17.76	0.2030	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,090.47900	1,400.269	17.76	0.7970	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		2,684.30170	3,051.624	20.32	0.9546	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		48.40170	27.624	20.32	0.0454	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		340.97710	537.532	15.32	0.5271	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		595.07710	403.532	15.32	0.4729	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,547.37200	1,880.273	18.60	0.8680	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		145.27200	90.173	18.60	0.1320	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		2,802.08950	3,170.399	20.29	0.9574	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		45.78950	26.099	20.29	0.0426	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		1,633.18370	1,969.562	18.70	0.8756	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		136.88370	85.262	18.70	0.1244	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		603.34620	412.067	15.31	0.4739	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		349.64620	546.367	15.31	0.5261	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,459.52880	1,786.273	18.39	0.8522	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		165.12880	103.973	18.39	0.1478	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,045.66000	1,343.042	17.46	0.7607	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		281.76000	191.842	17.46	0.2393	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		2,905.82600	3,269.151	19.76	0.9561	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		51.92600	27.951	19.76	0.0439	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,472.81160	2,827.979	19.68	0.9313	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		78.91160	46.779	19.68	0.0687	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,359.34830	3,721.356	20.10	0.9624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		49.84830	25.156	20.10	0.0376	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,161.81930	2,507.297	19.33	0.8941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		122.31930	81.097	19.33	0.1059	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		357.77190	250.782	17.00	0.2869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		927.27190	1,206.982	17.00	0.7131	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		555.69660	394.310	15.81	0.4180	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		535.19660	760.510	15.81	0.5820	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		836.65020	606.942	14.75	0.5771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		266.15020	423.142	14.75	0.4229	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,095.66320	1,722.120	14.29	0.9328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		25.16320	38.320	14.29	0.0672	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		577.23350	409.939	15.71	0.4311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		506.73350	726.139	15.71	0.5689	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		1,184.56260	890.020	13.91	0.7345	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			114.06260	206.220	13.91	0.2655	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			595.01240	422.901	15.63	0.4418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			484.51240	699.101	15.63	0.5582	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,189.19470	2,535.518	19.38	0.8962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			119.69470	79.318	19.38	0.1038	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			696.62740	498.098	15.20	0.5010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			376.12740	564.298	15.20	0.4990	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,522.17480	2,874.147	19.66	0.9213	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			92.67480	57.947	19.66	0.0787	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			342.24610	239.730	17.12	0.2760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			971.74610	1,255.929	17.12	0.7240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			460.93630	325.037	16.32	0.3572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			690.43630	941.236	16.32	0.6428	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,891.87970	2,227.773	18.89	0.8701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			152.37970	101.573	18.89	0.1299	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,619.09260	1,266.051	13.40	0.8662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			48.59260	82.251	13.40	0.1338	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			898.66970	656.378	14.57	0.6086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			228.16970	372.578	14.57	0.3914	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,494.82450	3,858.139	20.16	0.9667	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			45.32450	21.939	20.16	0.0333	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,803.62920	2,135.833	18.74	0.8608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			164.12920	109.633	18.74	0.1392	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			489.37220	345.677	16.16	0.3758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			638.87220	881.877	16.16	0.6242	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,550.25560	2,902.539	19.68	0.9232	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			90.75560	56.339	19.68	0.0768	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			508.02410	359.288	16.06	0.3878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			607.52410	845.488	16.06	0.6122	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,147.53660	3,507.233	19.99	0.9546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			58.03660	31.033	19.99	0.0454	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			402.94650	283.140	16.68	0.3182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			812.44650	1,079.340	16.68	0.6818	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,465.75270	3,828.844	20.15	0.9658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			46.25270	22.644	20.15	0.0342	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			275.32130	191.427	17.70	0.2268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,204.82130	1,507.627	17.70	0.7732	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,456.83540	2,808.072	19.63	0.9166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			97.33540	61.871	19.63	0.0834	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			408.99990	287.496	16.64	0.3224	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			798.49990	1,063.696	16.64	0.6776	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,388.33720	3,750.645	20.11	0.9633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			48.83720	24.445	20.11	0.0367	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			256.37710	176.743	17.84	0.2118	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,285.87710	1,592.943	17.84	0.7882	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,331.87320	4,704.427	20.16	0.9861	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			22.37320	8.227	20.16	0.0139	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,962.01920	4,328.985	20.16	0.9794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			32.51920	12.785	20.16	0.0206	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,234.21070	4,605.449	20.16	0.9846	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			24.71070	9.249	20.16	0.0154	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			311.25980	217.614	17.38	0.2537	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,070.75980	1,363.814	17.38	0.7463	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			329.94680	230.934	17.22	0.2672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,009.44680	1,297.134	17.22	0.7328	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,165.98010	4,536.235	20.16	0.9834	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			26.48010	10.035	20.16	0.0166	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			309.00540	216.011	17.40	0.2520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,078.50540	1,372.211	17.40	0.7480	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			992.85720	731.353	14.33	0.6531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			182.35720	307.553	14.33	0.3469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			295.86250	206.675	17.52	0.2424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,125.36250	1,422.875	17.52	0.7576	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			999.83400	736.971	14.31	0.6563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			179.33400	303.171	14.31	0.3437	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			315.81990	220.861	17.34	0.2570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,055.31990	1,347.061	17.34	0.7430	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,884.29430	4,250.208	20.16	0.9776	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			34.79430	14.008	20.16	0.0224	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			230.68130	156.906	18.07	0.1911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,410.18130	1,723.106	18.07	0.8089	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			396.98640	278.854	16.72	0.3142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			826.48640	1,095.054	16.72	0.6858	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			318.12580	222.505	17.32	0.2586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,047.62580	1,338.705	17.32	0.7414	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,621.04180	3,985.191	20.16	0.9707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			41.54180	18.991	20.16	0.0293	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			1,093.44420	813.236	14.09	0.6975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			142.94420	249.437	14.09	0.3025	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,794.96410	3,150.298	19.81	0.9380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			75.46410	44.098	19.81	0.0620	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,647.32440	1,972.176	18.48	0.8425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			187.82440	125.976	18.48	0.1575	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			110.59530	73.168	19.54	0.0964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,290.09530	2,639.368	19.54	0.9036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			965.28600	709.233	14.40	0.6404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			194.78600	325.433	14.40	0.3596	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,336.21780	2,686.048	19.56	0.9074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			106.71780	69.848	19.56	0.0926	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,062.00590	2,404.212	19.17	0.8859	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			132.50590	88.012	19.17	0.1141	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			496.75060	351.054	16.12	0.3805	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	13.20	Put			626.25060	867.254	16.12	0.6195	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,262.49740	2,610.990	19.49	0.9017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			112.99740	74.790	19.49	0.0983	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			16.04220	5.560	20.16	0.0098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,655.54220	5,031.760	20.16	0.9902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			16.37220	5.695	20.16	0.0100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,635.87220	5,011.895	20.16	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,480.21150	7,866.343	20.16	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.71150	0.143	20.16	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			16.20640	5.627	20.16	0.0099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,645.70640	5,021.827	20.16	0.9901	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,049.95160	1,337.348	17.29	0.7298	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			341.35160	242.548	17.29	0.2702	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,079.27270	3,439.915	20.48	0.9401	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			70.67270	45.115	20.48	0.0599	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,625.15600	2,978.521	19.92	0.9177	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			96.55600	63.721	19.92	0.0823	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,189.16110	1,486.909	17.59	0.7559	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			306.16110	217.509	17.59	0.2441	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,053.44580	1,335.744	17.17	0.7106	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			383.74580	278.543	17.17	0.2894	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,904.94500	3,261.605	20.33	0.9153	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			102.64500	71.605	20.33	0.0847	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,357.81460	1,659.900	17.81	0.7663	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			305.51460	219.900	17.81	0.2337	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,697.69490	3,051.195	20.00	0.9046	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			115.39490	81.195	20.00	0.0954	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			259.61960	183.651	18.17	0.2000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,571.91960	1,883.651	18.17	0.8000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,439.47400	1,745.014	17.95	0.7789	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			289.07400	206.814	17.95	0.2211	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,054.72200	1,334.886	17.11	0.7012	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			405.42200	297.386	17.11	0.2988	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,258.82940	3,621.704	20.96	0.9257	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			89.52940	64.204	20.96	0.0743	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,784.59750	3,140.665	20.15	0.9046	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			115.29750	83.165	20.15	0.0954	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			102.59700	73.758	20.66	0.0834	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			233.37800	365.050	14.41	0.3526	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,077.07800	820.150	14.41	0.6474	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			404.01050	297.837	17.19	0.2947	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,100.31050	1,382.737	17.19	0.7053	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,118.89700	3,478.658	20.66	0.9166	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,708.06330	2,023.735	18.29	0.8031	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			262.86330	189.535	18.29	0.1969	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,058.92750	1,332.830	16.98	0.6768	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			467.02750	350.930	16.98	0.3232	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,468.15550	3,832.437	21.29	0.9160	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			106.25550	80.537	21.29	0.0840	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,974.22240	3,331.947	20.38	0.8957	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			132.32240	100.047	20.38	0.1043	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,275.36360	1,905.345	13.58	0.9196	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			35.76360	56.745	13.58	0.0804	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,059.05400	819.542	14.66	0.6114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			319.45400	470.942	14.66	0.3886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,042.93800	3,400.338	20.35	0.8909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			142.53800	108.938	20.35	0.1091	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			865.09870	663.151	15.24	0.5255	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			475.49870	664.551	15.24	0.4745	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,949.15650	3,304.988	20.18	0.8863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			148.75650	113.588	20.18	0.1137	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			811.83040	620.572	15.42	0.4999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			532.23040	731.971	15.42	0.5001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,138.24980	2,466.240	18.75	0.8288	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			237.84980	174.840	18.75	0.1712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			519.95300	393.847	16.74	0.3465	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,010.35300	1,275.247	16.74	0.6535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			992.81690	766.899	14.84	0.5838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			363.21690	528.299	14.84	0.4162	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,883.74350	3,238.415	20.06	0.8829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			153.34350	117.015	20.06	0.1171	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,986.62470	3,343.093	20.25	0.8882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			146.22470	111.693	20.25	0.1118	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			970.40510	748.570	14.91	0.5739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			380.80510	549.970	14.91	0.4261	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			954.79890	1,213.682	16.60	0.6398	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			544.39890	412.282	16.60	0.3602	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,184.29370	3,543.876	20.61	0.8973	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			133.89370	102.476	20.61	0.1027	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,881.65970	4,240.969	21.31	0.9280	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			101.25970	69.569	21.31	0.0720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			643.78650	488.382	16.10	0.4143	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			764.18650	999.781	16.10	0.5857	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			279.81030	206.222	18.38	0.1982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,890.21030	2,207.622	18.38	0.8018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,604.79150	1,281.295	13.72	0.7951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			115.19150	182.695	13.72	0.2049	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			686.26100	521.433	15.91	0.4366	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			696.66100	922.833	15.91	0.5634	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			278.23480	205.040	18.39	0.1972	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,898.63480	2,216.440	18.39	0.8028	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			276.66560	203.865	18.40	0.1962	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,907.06560	2,225.265	18.40	0.8038	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,061.75800	1,329.470	16.83	0.6574	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			521.75800	397.770	16.83	0.3426	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,659.94070	4,021.967	21.29	0.9116	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			119.94070	90.267	21.29	0.0884	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,137.59610	3,495.900	20.51	0.8891	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			147.59610	114.200	20.51	0.1109	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,583.86980	1,882.703	17.74	0.7364	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			404.06980	308.003	17.74	0.2636	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,050.10720	2,369.990	18.41	0.7949	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			307.80720	232.290	18.41	0.2051	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,064.51910	1,327.306	16.70	0.6368	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			585.91910	453.106	16.70	0.3632	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,836.81810	4,195.259	21.12	0.9068	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			138.21810	101.059	21.12	0.0932	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,314.98640	3,672.539	20.50	0.8834	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			166.38640	128.339	20.50	0.1166	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			577.07940	447.142	16.77	0.3567	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,106.37940	1,372.642	16.77	0.6433	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,630.26300	3,993.399	21.02	0.8942	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			150.96300	117.899	21.02	0.1058	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			160.69730	249.407	13.92	0.2384	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,591.39730	1,283.907	13.92	0.7616	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,878.19790	2,188.658	18.11	0.7661	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			363.79790	277.058	18.11	0.2339	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,066.71610	1,325.407	16.60	0.6197	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			644.01610	503.407	16.60	0.3803	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,080.47910	4,436.081	20.97	0.9076	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			147.77910	104.081	20.97	0.0924	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,501.41380	3,863.904	20.66	0.8788	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			178.71380	141.904	20.66	0.1212	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			967.22330	1,213.608	16.33	0.5898	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			714.92330	560.808	16.33	0.4102	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,570.11190	2,907.380	18.99	0.8215	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			277.81190	214.580	18.99	0.1785	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			370.90190	286.083	18.23	0.2301	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,047.60190	2,363.683	18.23	0.7699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,006.48800	799.276	15.31	0.5386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			563.18800	756.876	15.31	0.4614	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			369.19430	284.750	18.24	0.2292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,055.89430	2,372.350	18.24	0.7708	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			372.62300	287.423	18.22	0.2311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,039.32300	2,355.024	18.22	0.7689	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,999.93170	4,356.092	20.89	0.8984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			163.23170	118.492	20.89	0.1016	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,068.99360	1,323.682	16.51	0.6033	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			704.19360	555.682	16.51	0.3967	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,303.77800	4,656.730	20.84	0.9072	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			158.97800	108.730	20.84	0.0928	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,689.86510	4,054.378	20.81	0.8741	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			195.06510	156.378	20.81	0.1259	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,051.01330	2,363.081	18.33	0.7345	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			471.21330	375.182	18.33	0.2655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			790.44080	642.726	17.06	0.4022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,256.44080	1,520.526	17.06	0.5978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			487.10650	392.901	18.62	0.2640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,223.10650	2,540.701	18.62	0.7360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			485.30220	391.444	18.63	0.2631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,231.30220	2,549.244	18.63	0.7369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			488.91920	394.366	18.60	0.2648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,214.91920	2,532.166	18.60	0.7352	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			873.34220	726.511	17.54	0.4037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,479.34220	1,754.111	17.54	0.5963	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			870.35080	724.049	17.55	0.4025	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,486.35080	1,761.650	17.55	0.5975	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			867.37820	721.598	17.56	0.4014	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,493.37820	1,769.198	17.56	0.5986	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			831.62940	712.105	18.94	0.3391	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,525.92940	2,848.405	18.94	0.6609	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,208.82570	6,580.190	21.55	0.8669	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			314.52570	243.890	21.55	0.1331	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			829.53190	710.340	18.95	0.3384	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,533.83190	2,856.640	18.95	0.6616	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			827.44160	708.575	18.96	0.3376	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,541.74160	2,864.875	18.96	0.6624	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,010.06310	2,286.986	18.24	0.5506	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,348.37920	1,162.735	18.22	0.4510	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,996.17920	2,272.235	18.22	0.5490	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,345.31210	1,160.111	18.23	0.4502	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,003.11210	2,279.611	18.23	0.5498	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,342.26310	1,157.486	18.24	0.4494	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,132.61420	2,411.147	18.38	0.5525	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,378.91420	1,190.947	18.38	0.4475	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,485.30650	1,284.659	18.32	0.4633	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,100.30650	2,371.259	18.32	0.5367	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,482.20430	1,281.971	18.33	0.4625	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,107.20430	2,378.571	18.33	0.5375	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,479.11050	1,279.291	18.34	0.4617	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,114.11050	2,385.890	18.34	0.5383	0.00	0	0
Total \$ / R Option												166,243,992.68	167,858	3,626,220

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											2,677,840,002.28	369,484	5,073,893
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			12.51250		12.89690			0.0000	0.00	0	439
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			12.68380		13.07050			0.0000	0.00	0	86
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			12.84860		13.23960			0.0000	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			13.00240		13.40330			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.33240		13.75400			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	525
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			14,199.04950	7,903.488	17.95	0.1491	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			96,509.04950	128,653.488	17.95	0.8509	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			14,032.61170	7,805.492	17.97	0.1474	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			97,342.61170	129,555.492	17.97	0.8526	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			14,367.52740	8,002.785	17.92	0.1507	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			95,677.52740	127,752.785	17.92	0.8493	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			28,952.69040	20,218.030	17.58	0.2377	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			114,902.69040	144,838.030	17.58	0.7623	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			28,744.66960	20,070.715	17.60	0.2362	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			115,694.66960	145,690.715	17.60	0.7638	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			29,162.07030	20,366.593	17.56	0.2393	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			114,112.07030	143,986.593	17.56	0.7607	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			44,378.94130	33,655.522	17.24	0.3026	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			121,418.94130	149,795.522	17.24	0.6974	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			44,133.30380	33,470.170	17.26	0.3011	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			122,173.30380	150,610.170	17.26	0.6989	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			44,626.15080	33,842.116	17.22	0.3041	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			120,666.15080	148,982.116	17.22	0.6959	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			215,609.59620	247,690.744	18.38	0.7818	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			35,261.17160	27,180.934	18.36	0.2200	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			213,931.17160	245,940.934	18.36	0.7800	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			35,099.73660	27,055.494	18.37	0.2191	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			214,769.73660	246,815.494	18.37	0.7809	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			34,939.59620	26,930.744	18.38	0.2182	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			87,035.07550	72,404.948	17.55	0.4025	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			148,635.07550	176,164.948	17.55	0.5975	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			86,737.81940	72,159.803	17.56	0.4014	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			149,337.81940	176,919.803	17.56	0.5986	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			87,334.22200	72,651.151	17.54	0.4037	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			147,934.22200	175,411.151	17.54	0.5963	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	525
£ / R	On	31/01/2018			16.70770		17.19190			0.0000	0.00	0	10
£ / R	On	01/03/2018			16.79450		17.28320			0.0000	0.00	0	17
£ / R	On	15/03/2018			16.83030		17.32630			0.0000	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Future			16.84050		17.33860			0.0000	35,533,455.00	2,110	208,855
£ / R	On	18/06/2018	Foreign Exchange Future			17.12910		17.62990			0.0000	0.00	0	7,360
£ / R	On	17/09/2018	Foreign Exchange Future			17.41130		17.91930			0.0000	0.00	0	4,164
£ / R	On	14/12/2018	Foreign Exchange Future			17.67980		18.20280			0.0000	0.00	0	886
£ / R	On	14/06/2019	Foreign Exchange Future			18.26060		18.81920			0.0000	0.00	0	0
Total £ / R Future												35,533,455.00	2,110	221,330
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			18.08660	8.426	19.68	0.0227	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			1,736.18660	2,210.726	19.68	0.9773	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			60.60100	30.142	19.56	0.0535	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,007.40100	2,465.642	19.56	0.9465	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,829.42090	2,274.224	18.85	0.9159	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			105.72090	54.524	18.85	0.0841	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			587.06630	357.021	16.31	0.4014	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			468.46630	736.521	16.31	0.5986	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			582.11630	353.745	16.32	0.3987	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			473.51630	743.245	16.32	0.6013	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			592.04720	360.324	16.30	0.4043	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			463.44720	729.824	16.30	0.5957	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,781.46110	2,221.625	18.62	0.9071	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			120.06110	62.125	18.62	0.0929	0.00	0	1,500
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			703.82570	436.137	16.00	0.4656	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			365.22570	595.637	16.00	0.5344	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,838.73900	3,319.919	20.08	0.9665	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			37.33900	20.419	20.08	0.0335	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			679.83200	478.970	16.78	0.3732	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			949.93200	1,249.870	16.78	0.6268	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			676.04680	476.108	16.79	0.3715	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			956.14680	1,257.008	16.79	0.6285	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			683.64110	481.849	16.77	0.3749	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			943.74110	1,242.749	16.77	0.6251	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			849.61160	607.518	16.39	0.4469	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			719.71160	978.418	16.39	0.5531	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			2,932.13640	3,376.245	19.11	0.8966	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			162.03640	105.345	19.11	0.1034	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			846.90570	637.365	16.63	0.3952	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,187.60570	1,486.065	16.63	0.6048	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			854.44510	643.294	16.61	0.3980	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,175.14510	1,471.994	16.61	0.6020	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			850.66780	640.283	16.62	0.3966	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,181.36780	1,478.983	16.62	0.6034	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,098.06300	1,367.802	16.28	0.5281	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,186.42050	933.969	16.28	0.4706	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,103.62050	1,374.169	16.28	0.5294	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,181.99210	930.342	16.29	0.4692	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,109.19210	1,380.542	16.29	0.5308	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,190.86300	937.602	16.28	0.4719	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,534.35020	1,260.799	16.23	0.4974	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,355.15020	1,640.200	16.23	0.5026	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,543.13850	1,268.332	16.22	0.4995	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,343.93850	1,627.732	16.22	0.5005	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,538.74320	1,264.561	16.22	0.4984	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,349.54320	1,633.960	16.22	0.5016	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												35,533,455.00	2,110	224,830
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11105		0.11443			0.0000	0.00	0	195
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11316		0.11659			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11531		0.11879			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12508		0.12905			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	195
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			217.58320	139.081	20.73	0.2299	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			774.48320	1,033.581	20.73	0.7701	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			70.72330	40.202	22.59	0.0781	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,627.62330	1,934.702	22.59	0.9219	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			626.73750	428.649	17.88	0.5616	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			183.63750	323.149	17.88	0.4384	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			232.61880	178.160	21.97	0.2000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,574.01880	1,862.360	21.97	0.8000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			136.44370	105.880	24.59	0.1205	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,477.84370	2,790.080	24.59	0.8795	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			468.95360	358.853	20.13	0.3616	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			810.35360	1,043.053	20.13	0.6384	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			1,120.70000	1,468.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,120.70000	2,468.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			120.70000	468.700		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,247.65970	1,105.204	21.79	0.4942	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,342.95970	1,597.104	21.79	0.5058	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			923.99840	828.824	22.84	0.3937	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,019.29840	2,320.725	22.84	0.6063	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,679.66050	1,487.984	20.64	0.6145	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			774.96050	979.884	20.64	0.3855	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	195
€ / R	On	27/12/2017	Foreign Exchange Future			14.72310		15.09610			0.0000	11,778,480.00	800	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	30/01/2018	Foreign Exchange Future			14.82890		15.21130			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.84480		15.22640			0.0000	2,250,724,041.60	151,617	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.89130		15.27460			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.93180		15.31640			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			14.97130		15.36400			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.98190		15.37670			0.0000	38,353,664.00	2,560	94,860
€ / R	On	29/03/2018	Foreign Exchange Future			15.00820		15.40850			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.28060		15.67850			0.0000	0.00	0	6,965
€ / R	On	17/09/2018	Foreign Exchange Future			15.57880		15.98360			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			15.86620		16.28480			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.48780		16.93780			0.0000	0.00	0	0
Total € / R Future												2,300,856,185.60	154,977	261,925
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			529.12480	896.900	16.50	1.0000	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			5.22480	0.000	16.50	0.0000	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			852.92410	1,196.120	16.95	0.9256	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			64.22410	25.020	16.95	0.0744	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			673.85700	996.023	16.36	0.8860	179,757,323.12	180,475	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			100.25700	40.823	16.36	0.1140	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,297.76500	1,665.764	18.25	0.9672	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			24.16500	10.564	18.25	0.0328	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			899.81130	1,225.730	16.40	0.8896	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			104.41130	47.030	16.40	0.1104	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,185.11070	1,524.647	16.99	0.9035	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			91.51070	46.447	16.99	0.0965	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,713.81320	2,076.246	18.17	0.9302	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			67.81320	37.546	18.17	0.0698	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			75.55800	42.171	18.05	0.0758	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			145.18700	85.292	17.08	0.1424	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,158.48700	1,493.392	17.08	0.8576	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			279.25100	472.972	14.46	0.5320	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,252.31150	1,593.455	17.27	0.8724	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			129.01150	75.355	17.27	0.1276	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			31.54590	61.802	13.04	0.1297	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,408.24590	1,043.702	13.04	0.8703	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,698.85800	2,060.271	18.05	0.9242	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			187.33470	342.037	14.01	0.4419	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			707.08180	463.700	13.98	0.5661	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			180.38180	331.800	13.98	0.4339	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			584.09240	374.205	14.35	0.4870	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			257.39240	442.305	14.35	0.5130	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			555.95100	354.872	14.46	0.4680	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			700.53760	458.799	14.00	0.5621	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			183.83760	336.899	14.00	0.4379	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			694.03470	453.937	14.01	0.5581	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			1,875.32860	2,243.456	18.05	0.9286	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			73.82860	41.656	18.05	0.0714	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			701.81170	518.408	14.72	0.4641	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			523.31170	737.809	14.72	0.5359	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			697.10990	514.861	14.74	0.4617	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			528.60990	744.261	14.74	0.5383	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			706.54090	521.985	14.70	0.4666	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			518.04090	731.385	14.70	0.5334	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,735.54710	1,381.669	12.83	0.8479	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			67.04710	111.069	12.83	0.1521	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,521.64190	1,196.472	13.05	0.7944	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			93.14190	165.872	13.05	0.2056	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			501.98810	367.897	15.53	0.3532	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			823.48810	1,087.297	15.53	0.6468	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			5,958.25320	6,355.155	20.50	0.9916	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			6.75320	5.755	20.50	0.0084	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,772.92180	1,413.973	12.79	0.8560	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			64.42180	103.373	12.79	0.1440	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			374.75280	272.514	16.22	0.2746	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,136.25280	1,431.914	16.22	0.7254	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,021.72480	3,390.836	18.86	0.9269	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			90.22480	61.436	18.86	0.0731	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,980.30010	1,598.329	12.58	0.8965	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			51.80010	67.729	12.58	0.1035	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			828.43020	615.801	14.33	0.5278	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			399.93020	585.201	14.33	0.4722	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,891.04720	5,285.554	20.50	0.9788	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			19.54720	16.154	20.50	0.0212	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,872.68750	1,529.159	13.13	0.8035	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			139.08750	200.359	13.13	0.1965	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			781.42640	613.167	15.06	0.4427	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,726.96530	4,107.757	20.09	0.8937	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,577.90800	1,888.054	16.60	0.7250	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			71.13960	47.994	21.47	0.0440	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			445.87700	350.248	16.57	0.2773	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,562.27700	1,871.448	16.57	0.7227	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			844.81780	663.604	14.86	0.4708	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			711.21780	934.804	14.86	0.5292	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			797.82640	1,034.366	15.06	0.5573	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,717.53960	6,099.193	21.47	0.9560	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			150.56530	126.556	20.09	0.1063	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			443.68640	348.544	16.58	0.2762	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,570.08640	1,879.744	16.58	0.7238	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			441.50800	346.853	16.60	0.2750	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,072.22030	2,402.595	16.97	0.7369	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			475.12300	387.266	16.98	0.2622	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,080.32300	2,411.066	16.98	0.7378	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			473.23470	385.745	16.99	0.2613	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,088.43470	2,419.545	16.99	0.7387	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			477.02030	388.795	16.97	0.2631	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,278.81310	1,087.409	15.80	0.4903	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,211.01310	1,469.609	15.80	0.5097	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,275.03990	1,084.063	15.81	0.4891	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,217.23990	1,476.263	15.81	0.5109	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,282.60790	1,090.767	15.79	0.4914	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,204.80790	1,462.967	15.79	0.5086	0.00	0	0
Total € / R Option												179,757,323.12	180,475	896,116
Total € / R												2,480,613,508.72	335,452	1,158,041
AUS / R	On	27/12/2017	Foreign Exchange Future			9.60530		9.82730			0.0000	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Future			9.62830		9.85230			0.0000	0.00	0	5
AUS / R	On	28/02/2018	Foreign Exchange Future			9.69380		9.91770			0.0000	0.00	0	46
AUS / R	On	19/03/2018	Foreign Exchange Future			9.71630		9.94480			0.0000	17,926,573.50	1,845	18,559
AUS / R	On	18/06/2018	Foreign Exchange Future			9.84790		10.07740			0.0000	0.00	0	5,012
AUS / R	On	17/09/2018	Foreign Exchange Future			9.97590		10.20800			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			10.09360		10.33330			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			10.34970		10.60260			0.0000	0.00	0	0
Total AUS / R Future												17,926,573.50	1,845	34,434
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			11.03040	0.000	12.93	0.0000	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			183.73040	394.700	12.93	1.0000	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			10.21860	0.000	12.93	0.0000	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			192.91860	404.700	12.93	1.0000	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			11.91840	0.000	12.93	0.0000	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			174.61840	384.700	12.93	1.0000	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			832.90280	1,055.018	21.72	0.9807	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			5.20280	3.318	21.72	0.0193	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			694.28130	887.171	15.81	0.8954	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			61.98130	30.971	15.81	0.1046	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			293.24410	434.745	14.46	0.6501	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			234.07640	148.306	14.49	0.3448	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			299.27640	442.006	14.49	0.6552	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			242.07240	153.831	14.43	0.3550	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			287.27240	427.531	14.43	0.6450	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			238.04410	151.045	14.46	0.3499	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			240.57620	174.235	15.14	0.2867	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			663.17620	826.335	15.14	0.7133	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			237.86140	172.214	15.16	0.2839	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			670.46140	834.314	15.16	0.7161	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			243.31870	176.281	15.12	0.2895	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			655.91870	818.381	15.12	0.7105	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,129.04660	1,309.196	15.71	0.7722	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			215.22620	163.578	15.72	0.2260	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,137.22620	1,317.678	15.72	0.7740	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			218.88700	166.633	15.69	0.2296	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,120.88700	1,300.733	15.69	0.7704	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			217.04660	165.097	15.71	0.2278	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			243.94400	190.903	15.76	0.2271	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,380.64400	1,567.303	15.76	0.7729	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			242.13110	189.450	15.77	0.2256	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,388.83110	1,575.850	15.77	0.7744	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			240.33240	188.007	15.79	0.2241	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,397.03240	1,584.407	15.79	0.7759	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			547.49300	456.559	14.32	0.3954	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			944.89300	1,106.859	14.32	0.6046	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			544.25480	453.884	14.33	0.3936	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			951.65480	1,114.184	14.33	0.6064	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			541.03120	451.232	14.35	0.3917	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			958.43120	1,121.532	14.35	0.6083	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												17,926,573.50	1,845	34,434
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.91480		10.15920			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.06000		10.30450			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			319.55980	203.162	14.49	0.4240	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			230.35980	358.362	14.49	0.5760	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			314.47390	199.709	14.52	0.4185	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			235.27390	364.909	14.52	0.5815	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			324.70540	206.668	14.47	0.4295	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			225.50540	351.868	14.47	0.5705	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			234.16120	168.392	15.71	0.2678	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			749.66120	928.392	15.71	0.7322	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			231.67370	166.536	15.73	0.2653	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			757.17370	936.536	15.73	0.7347	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			236.67300	170.270	15.69	0.2703	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			742.17300	920.270	15.69	0.7297	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			12.75380		13.12820			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.02250		13.39960			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.28990		13.67380			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.36980		14.80240			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			97.09790	53.437	17.27	0.1097	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,118.89790	1,449.637	17.27	0.8903	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			95.90620	52.817	17.30	0.1085	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,127.70620	1,459.017	17.30	0.8915	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			98.30710	54.065	17.24	0.1109	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,110.10710	1,440.265	17.24	0.8891	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			214.41230	143.996	16.70	0.1854	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,344.81230	1,651.496	16.70	0.8146	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			212.83150	142.734	16.72	0.1840	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,353.23150	1,660.234	16.72	0.8160	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			211.26420	141.483	16.73	0.1826	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,361.66420	1,668.983	16.73	0.8174	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			1,366.20000	1,750.100		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			1,376.20000	1,760.100		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			1,356.20000	1,740.100		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,029.12740	1,256.085	15.12	0.5190	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,099.38060	892.359	15.10	0.4838	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,016.98060	1,242.559	15.10	0.5162	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,095.44260	889.115	15.11	0.4824	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,023.04260	1,249.315	15.11	0.5176	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,091.52740	885.885	15.12	0.4810	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			1.90080		1.95170			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.91660		1.96720			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.93140		1.98200			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97430		2.02820			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			655.55060	406.126	14.90	0.4284	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			438.55060	698.126	14.90	0.5716	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			605.34750	372.681	15.05	0.4011	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			488.34750	764.681	15.05	0.5989	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			708.78810	442.268	14.75	0.4567	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			391.78810	634.268	14.75	0.5433	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			611.19350	430.447	15.72	0.3331	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,139.19350	1,464.447	15.72	0.6669	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			579.38870	407.188	15.83	0.3182	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,207.38870	1,541.188	15.83	0.6818	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			644.66750	455.081	15.60	0.3486	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,072.66750	1,389.080	15.60	0.6514	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,480.00000	1,986.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,580.00000	2,086.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,680.00000	2,186.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,714.16270	1,438.575	15.40	0.5309	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,232.16270	1,495.575	15.40	0.4691	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,668.93470	1,398.829	15.45	0.5204	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,286.93470	1,555.829	15.45	0.4796	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,760.57270	1,479.418	15.34	0.5416	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,178.57270	1,436.418	15.34	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			2.02040		2.07380			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.06180		2.11550			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10260		2.15740			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32050		2.38710			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			271.49970	157.486	17.67	0.1786	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,433.49970	1,853.486	17.67	0.8214	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			314.27520	184.798	17.42	0.2050	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,276.27520	1,680.798	17.42	0.7950	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			292.12140	170.595	17.54	0.1914	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,354.12140	1,766.595	17.54	0.8086	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,623.17770	1,997.461	17.31	0.7126	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			552.88680	396.543	17.42	0.2763	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,697.88680	2,078.543	17.42	0.7237	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			604.68060	435.360	17.20	0.2990	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,549.68060	1,917.360	17.20	0.7010	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			578.17770	415.461	17.31	0.2874	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,926.00000	2,474.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,026.00000	2,574.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,126.00000	2,674.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,078.45630	2,640.263	15.32	0.6930	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			707.45630	935.263	15.32	0.3070	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,016.27400	2,584.741	15.39	0.6837	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			745.27400	979.741	15.39	0.3163	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,146.35130	2,696.895	15.26	0.7023	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			675.35130	891.895	15.26	0.2977	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			1.60360		1.65140			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.62780		1.67580			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65060		1.69950			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78420		1.84140			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			207.19690	114.682	17.28	0.1696	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,093.19690	1,478.682	17.28	0.8304	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			188.51520	103.525	17.45	0.1551	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,174.51520	1,567.525	17.45	0.8449	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			227.74400	127.075	17.11	0.1855	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,013.74400	1,391.075	17.11	0.8145	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			423.35350	292.646	16.83	0.2690	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,265.35350	1,614.646	16.83	0.7310	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			398.99110	274.242	16.95	0.2548	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,340.99110	1,696.242	16.95	0.7452	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			449.27670	312.305	16.72	0.2839	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,191.27670	1,534.305	16.72	0.7161	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,605.00000	2,094.000		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			1,405.00000	1,894.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,505.00000	1,994.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			970.95650	1,227.244	16.35	0.4220	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,835.38600	1,526.557	16.43	0.5667	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,021.38600	1,284.557	16.43	0.4333	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,787.10930	1,485.075	16.50	0.5556	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,073.10930	1,343.075	16.50	0.4444	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,884.95650	1,569.244	16.35	0.5780	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			0.11900		0.12330			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11940		0.12250			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11940		0.12180			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11620		0.11900			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.51620		1.54820			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.54160		1.57360			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56680		1.59930			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64410		1.67940			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			8.82560		9.03610			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.93920		9.15080			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.05090		9.26470			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.74700		10.00360			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			119.54210	71.828	16.21	0.1974	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			533.44210	696.228	16.21	0.8026	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			117.35290	70.345	16.24	0.1939	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			541.25290	704.745	16.24	0.8061	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			121.77210	73.342	16.19	0.2009	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			525.67210	687.742	16.19	0.7991	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			166.84230	120.408	16.63	0.2173	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			856.04230	1,021.208	16.63	0.7827	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			164.91810	118.967	16.65	0.2151	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			864.11810	1,029.767	16.65	0.7849	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			168.79200	121.869	16.61	0.2196	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			847.99200	1,012.669	16.61	0.7804	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			665.30000	879.100		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			675.30000	889.100		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			655.30000	869.100		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			663.99260	795.657	15.02	0.5002	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			753.26540	629.016	15.03	0.4977	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			669.66540	802.016	15.03	0.5023	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			748.95650	625.397	15.04	0.4955	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			675.35650	808.397	15.04	0.5045	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			757.59260	632.657	15.02	0.4998	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Future			1.25890		1.28380			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.26820		1.29840			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27870		1.31450			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37000		1.39750			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			162.00000	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			262.00000	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			362.00000	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
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			216.00000	518.000		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			316.00000	618.000		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			116.00000	418.000		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			555.00000	913.000		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			655.00000	1,013.000		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			455.00000	813.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			775.00000	500.000		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			675.00000	400.000		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			875.00000	600.000		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			1.34590		1.34440			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35050		1.34880			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35510		1.35350			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			1.19740		1.19230			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20470		1.19950			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.21250		1.20730			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	19/03/2018	Foreign Exchange Future			22,371.36000		22,988.74000			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			9.35090		9.60250			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.49320		9.74520			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.63220		9.88630			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.44350		10.73690			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			136.20990	77.360	15.55	0.2063	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			493.70990	686.460	15.55	0.7937	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			133.80110	75.819	15.58	0.2029	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			501.30110	694.919	15.58	0.7971	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			138.66070	78.932	15.53	0.2099	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			486.16070	678.032	15.53	0.7901	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			250.58850	176.154	15.25	0.2955	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			605.38850	782.954	15.25	0.7045	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			247.72590	174.069	15.28	0.2925	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			612.52590	790.869	15.28	0.7075	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			253.48620	178.266	15.23	0.2984	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			598.28620	775.066	15.23	0.7016	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			113.70000	367.800		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			123.70000	377.800		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			103.70000	357.800		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,129.30070	947.748	14.17	0.6348	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			382.40070	494.248	14.17	0.3652	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,123.47680	942.629	14.18	0.6326	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			386.57680	499.129	14.18	0.3674	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,117.67390	937.534	14.19	0.6303	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			390.77390	504.034	14.19	0.3697	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			3.19710		3.29810			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.15220		3.25160			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.10470		3.20290			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Future			3.09850		3.19840			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			15.72570	4.717	12.70	0.0585	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			237.62570	327.617	12.70	0.9415	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			14.44600	4.487	12.86	0.0554	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			246.34600	337.387	12.86	0.9446	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			17.10170	4.966	12.55	0.0617	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			229.00170	317.865	12.55	0.9383	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			17.57040	10.004	14.50	0.0740	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			425.97040	517.804	14.50	0.9260	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			16.70950	9.537	14.54	0.0709	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			435.10950	527.337	14.54	0.9291	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			18.47320	10.495	14.45	0.0773	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			416.87320	508.295	14.45	0.9227	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			157.10000	255.300		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			167.10000	265.300		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			147.10000	245.300		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			118.84100	93.166	15.83	0.2792	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			450.44100	524.666	15.83	0.7208	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			116.59900	91.393	15.86	0.2747	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			458.19900	532.893	15.86	0.7253	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			121.12760	94.977	15.80	0.2837	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			442.72760	516.477	15.80	0.7163	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			1.23270		1.28260			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.21370		1.26250			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19590		1.24350			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												4 865 912 223.70	360,558	1,969,702
Total Options												346 001 315.80	348,333	4,525,836
Grand Total:												5,211,913,539.50	708,891	6,495,538