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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/11/2017 Foreign Exchange Future			14.23000		14.39380			0.0000	0.00	0	0
\$ / R On 17/11/2017 Foreign Exchange Future			14.23680		14.39380			0.0000	0.00	0	238
\$ / R On 23/11/2017 Foreign Exchange Future			14.23770		14.40560			0.0000	0.00	0	300
\$ / R On 27/11/2017 Foreign Exchange Future			14.24620		14.41520			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			14.24860		14.41760			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.25330		14.42240			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.26270		14.43200			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.28620		14.45610			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.28860		14.45850			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.29560		14.46570			0.0000	733,807,443.60	51,331	1,079,824
\$ / R On 22/12/2017 Foreign Exchange Future			14.30500		14.47520			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.31680		14.48720			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.32150		14.49190			0.0000	0.00	0	0
\$ / R On 02/01/2018 Foreign Exchange Future			14.33080		14.50150			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.33550		14.50620			0.0000	6,250,278.00	436	677
\$ / R On 09/01/2018 Foreign Exchange Future			14.34730		14.51810			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.34960		14.52050			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.35430		14.52530			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			14.36370		14.53480			0.0000	0.00	0	300
\$ / R On 18/01/2018 Foreign Exchange Future			14.36840		14.53960			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			14.38480		14.55660			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Future			14.39880		14.57120			0.0000	0.00	0	84
\$ / R	On	01/02/2018	Foreign Exchange Future			14.40110		14.57360			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.41270		14.58570			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			14.42670		14.60030			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.42910		14.60270			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.43370		14.60760			0.0000	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Future			14.43610		14.49000			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.46360		14.63800			0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Future			14.46590		14.64030			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.46820		14.64260			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.50700		14.68170			0.0000	39,894,250.00	2,750	183,279
\$ / R	On	29/03/2018	Foreign Exchange Future			14.52980		14.60600			0.0000	1,845,284.60	127	127
\$ / R	On	24/04/2018	Foreign Exchange Future			14.58920		14.76440			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.59140		14.76670			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.60290		14.77820			0.0000	0.00	0	110
\$ / R	On	11/05/2018	Foreign Exchange Future			14.62800		14.80350			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.63480		14.81040			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.63710		14.81270			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.67370		14.85020			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.71500		14.89250			0.0000	22,072,500.00	1,500	111,753
\$ / R	On	29/06/2018	Foreign Exchange Future			14.74020		14.91830			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.74710		14.92540			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.78840		14.96760			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.79750		14.97700			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.79980		14.97940			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.81360		14.99350			0.0000	0.00	0	1,853
\$ / R	On	13/08/2018	Foreign Exchange Future			14.84340		15.02400			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.88520		15.06690			0.0000	22,923,208.00	1,540	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.92490		15.10750			0.0000	0.00	0	3,277
\$ / R	On	28/09/2018	Foreign Exchange Future			14.95070		15.13380			0.0000	25,117,176.00	1,680	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			15.01380		15.19830			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			15.02320		15.06750			0.0000	6,760,440.00	450	225
\$ / R	On	31/10/2018	Foreign Exchange Future			15.02780		15.21260			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.05820		15.24370			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			15.10010		15.28660			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.13570		15.32300			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.17900		15.36710			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.29090		15.48140			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.37490		15.56710			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.59890		15.79570			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.59290		16.83410			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.72520		16.97420			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.86320		17.12040			0.0000	0.00	0	0
Total \$ / R Future												858,670,580.20	59,814	1,480,476
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			0.02320	0.000	16.42	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			993.82320	830.000	16.42	1.0000	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			0.00000	0.019	39.13	0.0003	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			1,133.80000	976.819	39.13	0.9997	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Put			50.93270	90.575	15.48	0.4078	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Call			286.53270	158.275	15.48	0.5922	0.00	0	10,000
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put			246.94080	353.878	16.81	0.7533	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call			122.14080	60.078	16.81	0.2467	0.00	0	300
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put			360.79480	487.223	17.33	0.8479	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call			75.99480	33.423	17.33	0.1521	0.00	0	50
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			4.44170	5.691	16.41	0.0337	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			922.04170	754.291	16.41	0.9663	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,322.52870	3,491.530	36.54	0.9995	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.12870	0.130	36.54	0.0005	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,673.45600	1,504.510	22.78	0.9941	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			1.05600	1.210	22.78	0.0059	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			6.50630	7.603	15.57	0.0425	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			898.90630	730.903	15.57	0.9575	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			16.47610	25.720	16.17	0.1037	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			808.47610	648.420	16.17	0.8963	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			66.19170	118.284	18.11	0.2647	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			662.29170	544.484	18.11	0.7353	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			28.22100	50.666	17.98	0.1353	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			956.72100	809.266	17.98	0.8647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			163.82930	244.744	18.58	0.4154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,596.29720	3,766.827	30.83	0.9941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			19.65990	35.028	18.05	0.0956	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			580.91850	477.254	18.38	0.6595	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			115.21850	181.655	18.38	0.3405	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,667.52190	2,837.315	25.16	0.9916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.22190	2.915	25.16	0.0084	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			278.08420	226.467	19.42	0.3997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,559.71680	1,725.420	22.99	0.9474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,107.14430	953.694	18.02	0.8974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			21.44430	38.094	18.02	0.1026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			290.55800	236.647	19.34	0.4132	0.00	0	7,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			324.85800	441.047	19.34	0.5868	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,135.35990	980.628	18.05	0.9044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,826.71640	2,997.115	26.07	0.9924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,093.58210	2,262.382	24.05	0.9783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			9.28210	7.982	24.05	0.0217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,776.94300	2,947.149	25.76	0.9922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			2.64300	2.749	25.76	0.0078	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			25.41680	21.020	22.99	0.0526	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			2.37350	2.709	26.13	0.0076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,836.67350	3,007.109	26.13	0.9924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			2.33140	2.702	26.19	0.0076	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,846.63140	3,017.102	26.19	0.9924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			2.41640	2.715	26.07	0.0076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			50.40720	41.700	22.15	0.0971	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			592.65470	733.861	20.43	0.7435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			158.35470	129.461	20.43	0.2565	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			2.47080	3.983	19.96	0.0132	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,259.05420	1,099.618	18.16	0.9307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			13.35420	24.018	18.16	0.0693	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			406.89010	329.199	18.75	0.5239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			211.19010	303.599	18.75	0.4761	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,184.70720	1,346.100	22.15	0.9029	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			905.15580	763.664	17.83	0.8342	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			2,266.81640	2,097.550	21.79	0.9936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			1.11640	1.951	21.79	0.0064	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			401.18400	324.435	18.76	0.5189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			215.48400	308.835	18.76	0.4811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,908.17080	1,739.583	19.96	0.9868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			3.87180	6.001	18.95	0.0200	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,306.72310	2,137.405	22.00	0.9941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			1.02310	1.805	22.00	0.0059	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			96.37340	156.184	18.28	0.3066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			632.07340	521.784	18.28	0.6934	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			39.45580	68.064	17.83	0.1658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			385.02270	508.597	19.61	0.6308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			271.19760	377.888	19.06	0.5401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			336.89760	273.488	19.06	0.4599	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			59.89810	104.487	18.05	0.2293	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			765.59810	640.087	18.05	0.7707	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,709.57180	1,541.601	18.95	0.9800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			733.06590	610.993	18.11	0.7533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			404.02320	529.662	19.69	0.6433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			239.72320	195.262	19.69	0.3567	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,719.48520	1,551.478	19.00	0.9804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			3.78520	5.878	19.00	0.0196	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			250.72270	204.197	19.61	0.3692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,326.46970	1,165.021	18.23	0.9424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,374.90900	1,212.219	18.27	0.9497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			9.20900	16.619	18.27	0.0503	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			12.56430	22.619	18.18	0.0658	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,278.26430	1,118.219	18.18	0.9342	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			67.36590	115.393	18.11	0.2467	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			11.81660	21.290	18.20	0.0624	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,268.65390	1,108.910	18.17	0.9325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			12.95390	23.310	18.17	0.0675	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			185.01850	150.978	20.16	0.2908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			519.31850	655.378	20.16	0.7092	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			10.76970	19.420	18.23	0.0576	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			1.73210	2.889	20.78	0.0096	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			1,088.41170	935.860	18.01	0.8925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			22.71170	40.260	18.01	0.1075	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			14.62230	26.255	18.14	0.0748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,230.32230	1,071.855	18.14	0.9252	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,297.51660	1,136.890	18.20	0.9376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			3.02210	4.784	19.50	0.0159	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			757.85360	907.329	20.97	0.8054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			113.55360	92.929	20.97	0.1946	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,093.90340	1,253.568	21.91	0.8877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			59.60340	49.168	21.91	0.1123	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			2,067.43210	1,898.489	20.78	0.9904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			1.14110	1.989	21.74	0.0065	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,716.12250	2,546.429	24.08	0.9973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			0.42250	0.829	24.08	0.0027	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			647.11660	534.964	18.26	0.7029	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			91.41660	149.364	18.26	0.2971	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,818.72210	1,650.384	19.50	0.9841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			2.16180	3.528	20.27	0.0117	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,355.50700	1,193.294	18.25	0.9468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			9.80700	17.695	18.25	0.0532	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			816.92680	685.112	17.97	0.7957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			51.22680	89.512	17.97	0.2043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,256.84110	2,087.589	21.74	0.9935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			16.39750	13.775	23.45	0.0358	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			669.57470	815.257	20.71	0.7745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			135.27470	110.857	20.71	0.2255	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			30.08510	52.674	17.92	0.1344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			995.78510	848.274	17.92	0.8656	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,967.86180	1,799.128	20.27	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			2.99770	2.801	25.33	0.0081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,466.42300	2,296.928	22.81	0.9957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			0.72300	1.328	22.81	0.0043	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			766.05290	915.842	21.00	0.8081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			111.75290	91.442	21.00	0.1919	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			1,790.69750	1,958.175	23.45	0.9642	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			174.95050	258.761	18.62	0.4306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,737.14000	2,907.178	25.51	0.9920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			2.84000	2.778	25.51	0.0080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,472.38890	1,307.646	18.36	0.9621	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			6.68890	12.045	18.36	0.0379	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,707.29770	2,877.201	25.33	0.9919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1.99720	2.427	30.83	0.0059	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			518.70090	423.708	18.50	0.6148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			143.00090	218.108	18.50	0.3852	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,249.46550	1,090.346	18.16	0.9289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			13.76550	24.746	18.16	0.0711	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			460.65050	374.361	18.62	0.5694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			342.38420	460.867	19.42	0.6003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,359.95940	2,529.378	24.57	0.9861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			5.65940	4.978	24.57	0.0139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			479.52930	390.344	18.58	0.5846	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			38.80470	63.319	18.09	0.1473	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,014.00470	868.319	18.09	0.8527	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,547.71420	3,718.229	29.69	0.9924	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.91420	3.229	29.69	0.0076	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			64.92820	100.402	17.97	0.2021	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			912.12820	777.202	17.97	0.7979	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			559.20410	680.532	19.88	0.6728	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			251.10410	202.032	19.88	0.3272	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			372.45850	474.857	19.21	0.5616	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			364.35850	296.357	19.21	0.4384	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			47.49660	70.905	17.75	0.1466	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			1,118.99660	971.705	17.75	0.8534	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			147.67720	198.430	18.27	0.3105	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			753.87720	633.930	18.27	0.6895	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			563.80700	671.923	19.47	0.6335	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			321.90700	259.223	19.47	0.3665	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			643.49780	758.260	19.71	0.6711	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			281.59780	225.560	19.71	0.3289	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,354.35740	1,198.370	17.81	0.8945	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			36.25740	51.070	17.81	0.1055	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			280.11150	349.500	18.59	0.4357	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			580.61150	479.100	18.59	0.5643	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			179.17900	228.187	18.37	0.3229	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			784.47900	662.487	18.37	0.6771	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			92.97720	120.586	18.00	0.1979	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			1,097.77720	954.286	18.00	0.8021	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			197.09920	249.628	18.35	0.3317	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			796.69920	678.028	18.35	0.6683	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			195.11680	244.033	18.02	0.3178	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			851.71680	728.833	18.02	0.6822	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,370.37460	1,217.589	17.55	0.8553	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			69.17460	88.789	17.55	0.1447	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,387.72720	1,234.313	17.54	0.8596	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			66.52720	85.513	17.54	0.1404	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			73.29840	93.878	17.55	0.1512	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,344.49840	1,192.678	17.55	0.8488	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,259.63730	1,111.256	17.57	0.8256	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			88.43730	112.456	17.57	0.1744	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,374.08650	1,514.988	20.66	0.8219	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	01/02/2018	Foreign Exchange Option	15.79	Call			157.68650	126.088	20.66	0.1781	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,451.07200	1,594.118	20.81	0.8352	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			144.67200	115.218	20.81	0.1648	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			917.98740	1,039.674	19.66	0.7148	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			204.13170	164.471	20.19	0.2234	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			2,027.91210	1,859.069	18.71	0.9480	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			24.31210	27.969	18.71	0.0520	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			271.58740	220.774	19.66	0.2852	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,579.70360	1,418.435	17.49	0.8990	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			46.10360	57.335	17.49	0.1010	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			55.43930	71.498	17.51	0.1209	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,479.03930	1,322.598	17.51	0.8791	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,150.53170	1,283.371	20.19	0.7766	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			181.37290	223.517	17.53	0.2862	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			967.07290	836.217	17.53	0.7138	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			222.48490	271.216	17.68	0.3185	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			922.78490	797.916	17.68	0.6815	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			330.77990	393.778	17.74	0.4104	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			733.47990	622.878	17.74	0.5896	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			325.83390	387.294	17.69	0.4033	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			753.43390	640.994	17.69	0.5967	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			0.00000	398.223	17.71	0.4091	9,238,778.24	23,200	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.00000	634.323	17.71	0.5909	2,029,834.24	3,200	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			340.33890	402.674	17.47	0.3978	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			798.33890	686.274	17.47	0.6022	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			134.95290	163.621	16.95	0.2102	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1,275.25290	1,129.521	16.95	0.7898	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			116.39470	141.727	16.92	0.1876	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,358.99470	1,209.927	16.92	0.8124	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,123.05370	1,245.093	19.11	0.6979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			344.75370	292.093	19.11	0.3021	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,426.51820	1,278.449	16.65	0.8120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			124.81820	151.449	16.65	0.1880	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			110.28080	134.348	16.62	0.1714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,906.13530	3,067.033	22.06	0.9200	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			668.25180	763.442	18.04	0.5526	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			605.68610	520.900	17.86	0.4751	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			603.98610	693.900	17.86	0.5249	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			78.38810	64.469	22.04	0.0805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,896.68810	3,057.469	22.04	0.9195	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			77.83530	64.033	22.06	0.0800	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			351.44670	413.840	17.20	0.3850	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,300.38170	1,429.552	19.49	0.7377	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			292.08170	246.552	19.49	0.2623	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			78.94380	64.910	22.03	0.0810	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,887.24380	3,047.910	22.03	0.9190	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			559.95180	480.442	18.04	0.4474	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			502.94580	581.253	17.57	0.4751	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			518.24400	598.277	17.61	0.4831	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			679.94400	585.277	17.61	0.5169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,206.75820	1,332.316	19.29	0.7176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			318.45820	269.316	19.29	0.2824	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			873.14670	760.840	17.20	0.6150	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,149.71580	1,014.951	16.77	0.7279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			644.40730	737.807	17.97	0.5426	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			576.10730	494.807	17.97	0.4574	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			478.00760	553.916	17.51	0.4616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			719.70760	620.916	17.51	0.5384	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			694.64580	598.253	17.57	0.5249	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			517.61320	442.910	18.21	0.4207	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			939.59050	822.019	17.07	0.6452	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			307.89050	365.019	17.07	0.3548	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			849.85190	739.474	17.24	0.6040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			368.15190	432.473	17.24	0.3960	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			208.01580	247.951	16.77	0.2721	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			499.35120	426.777	18.29	0.4089	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,808.35710	1,644.382	16.68	0.8905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			66.65710	77.382	16.68	0.1095	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			689.71980	593.803	17.58	0.5222	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			508.01980	586.803	17.58	0.4778	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			735.91320	835.910	18.21	0.5793	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			97.89670	118.705	16.59	0.1556	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			2,150.45660	1,982.477	17.18	0.9315	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			38.75660	45.477	17.18	0.0685	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,349.68990	2,180.084	17.47	0.9485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			27.98990	33.084	17.47	0.0515	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			767.65120	869.777	18.29	0.5911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			481.68900	411.199	18.36	0.3974	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			482.94200	559.329	17.53	0.4643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			714.64200	616.329	17.53	0.5357	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			213.55410	254.303	16.78	0.2771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1,135.25410	1,001.303	16.78	0.7229	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,559.59670	1,405.705	16.59	0.8444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			398.91510	338.648	18.77	0.3409	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			289.24570	344.007	17.02	0.3411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			970.94570	851.007	17.02	0.6589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1,253.72920	1,113.462	16.72	0.7623	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			172.02920	206.462	16.72	0.2377	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			799.98900	904.199	18.36	0.6026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			208.66650	173.672	20.21	0.1945	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			2,311.51010	2,142.184	17.41	0.9455	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			29.81010	35.184	17.41	0.0545	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			710.95950	809.232	18.15	0.5697	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			532.65950	456.232	18.15	0.4303	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			977.21510	1,091.648	18.77	0.6591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			258.37650	308.049	16.92	0.3167	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			861.44320	750.098	17.22	0.6095	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			359.74320	423.098	17.22	0.3905	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			149.20530	179.960	16.69	0.2144	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,330.90530	1,186.960	16.69	0.7856	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			1,686.96650	1,826.672	20.21	0.8055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			233.88850	196.229	19.99	0.2159	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,153.24800	1,276.590	19.17	0.7051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			334.94800	283.590	19.17	0.2949	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,410.36330	1,262.958	16.65	0.8077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			128.66330	155.958	16.65	0.1923	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			1,030.07650	905.049	16.92	0.6833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			79.89980	93.065	16.54	0.1283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			2,216.52270	2,047.955	17.28	0.9376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			34.82270	40.955	17.28	0.0624	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,697.24130	2,525.648	17.96	0.9694	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			15.54130	18.648	17.96	0.0306	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,552.18850	1,689.229	19.99	0.7841	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			513.91040	439.639	18.22	0.4183	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			873.16080	981.822	18.54	0.6273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			444.86080	378.822	18.54	0.3727	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,533.57790	1,381.405	16.60	0.8386	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			101.87790	124.405	16.60	0.1614	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,691.59980	1,530.065	16.54	0.8717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,491.98080	1,341.348	16.62	0.8286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,754.21620	1,591.058	16.60	0.8823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			72.51620	84.058	16.60	0.1177	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,348.04670	1,478.930	19.59	0.7473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			279.74670	235.930	19.59	0.2527	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			742.21040	842.639	18.22	0.5817	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			0.00000	654.300	17.64	0.4968	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.00000	584.100	17.64	0.5032	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			439.40400	508.620	17.03	0.4050	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			913.80400	807.820	17.03	0.5950	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			824.36570	925.087	17.97	0.5685	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			591.06570	516.487	17.97	0.4315	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,400.35380	1,528.275	19.21	0.7146	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			357.05380	309.675	19.21	0.2854	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			976.61900	1,085.406	18.24	0.6108	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			524.81900	458.306	18.24	0.3892	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			259.83400	304.674	16.44	0.2854	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1,238.03400	1,107.574	16.44	0.7146	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,284.82930	1,408.225	18.91	0.6866	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	30/04/2018	Foreign Exchange Option	15.66	Call			403.02930	351.125	18.91	0.3134	0.00	0	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			502.93330	576.877	17.04	0.4239	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			906.43330	804.877	17.04	0.5761	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,362.35340	1,487.024	18.91	0.6890	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			412.75340	361.824	18.91	0.3110	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			552.90610	630.933	17.12	0.4455	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			863.30610	765.733	17.12	0.5545	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			2,128.05160	1,967.386	16.11	0.8994	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			67.65160	82.586	16.11	0.1006	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			458.96800	528.652	16.89	0.3991	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			971.66800	865.752	16.89	0.6009	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,126.44100	1,238.525	18.30	0.6209	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			546.64100	482.225	18.30	0.3791	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			284.10070	329.904	16.33	0.2834	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,334.30070	1,203.604	16.33	0.7166	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,464.64880	1,590.605	18.99	0.6924	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			424.84880	374.305	18.99	0.3076	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,502.98930	1,366.372	16.22	0.7495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			250.48930	291.372	16.22	0.2505	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,963.08040	1,810.047	15.94	0.8520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			120.58040	145.047	15.94	0.1480	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			1,852.63250	1,984.954	19.48	0.7403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			365.13250	319.954	19.48	0.2597	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,901.10120	3,724.386	17.60	0.9870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			8.60120	9.386	17.60	0.0130	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,004.95720	1,850.786	15.91	0.8595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			112.45720	135.786	15.91	0.1405	0.00	0	14,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			921.98150	1,021.917	17.78	0.5504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			704.48150	626.917	17.78	0.4496	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			2,038.75490	1,883.691	15.90	0.8653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			106.25490	128.691	15.90	0.1347	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			940.91160	1,041.845	17.82	0.5559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			693.41160	616.845	17.82	0.4441	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,444.35340	2,280.409	15.69	0.9219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			51.85340	65.409	15.69	0.0781	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,180.67920	1,293.195	18.29	0.6183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			573.17920	508.195	18.29	0.3817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,460.00260	1,325.341	16.25	0.7378	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			267.50260	310.341	16.25	0.2622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,912.85180	2,742.203	15.46	0.9626	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			20.35180	27.203	15.46	0.0374	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			742.93230	831.920	17.39	0.4927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			825.43230	736.920	17.39	0.5073	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,404.82520	3,228.610	16.10	0.9804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			12.32520	13.610	16.10	0.0196	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			2,220.26370	2,060.825	15.80	0.8935	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	12.75	Put			77.76370	95.825	15.80	0.1065	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			1,966.64690	2,101.617	19.63	0.7563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			339.14690	296.617	19.63	0.2437	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			687.74000	772.536	17.26	0.4726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			870.24000	777.536	17.26	0.5274	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,760.20190	1,613.357	16.05	0.8117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			167.70190	198.357	16.05	0.1883	198,356.80	1,000	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,201.65490	1,315.227	18.33	0.6232	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			564.15490	500.227	18.33	0.3768	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,864.30860	1,714.126	15.99	0.8333	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			141.80860	169.126	15.99	0.1667	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,536.11070	2,370.582	15.64	0.9317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			43.61070	55.582	15.64	0.0683	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,621.23310	1,479.586	16.14	0.7797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			208.73310	244.586	16.14	0.2203	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			1,942.09780	2,076.462	19.60	0.7530	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			344.59780	301.462	19.60	0.2470	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,823.90120	1,674.954	16.01	0.8251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			151.40120	179.953	16.01	0.1749	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,132.30600	1,242.432	18.19	0.6068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			594.80600	527.432	18.19	0.3932	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,636.37610	1,494.120	16.13	0.7833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			203.87610	239.120	16.13	0.2167	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,675.29830	1,805.609	19.23	0.7131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			407.79830	360.609	19.23	0.2869	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,193.11460	1,076.283	16.55	0.6555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			400.61460	461.283	16.55	0.3445	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,703.76020	2,853.086	20.58	0.8358	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			216.26020	188.086	20.58	0.1642	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,256.57390	1,133.453	16.44	0.6768	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			364.07390	418.453	16.44	0.3232	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,615.17400	2,763.112	20.47	0.8281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			227.67400	198.112	20.47	0.1719	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,369.47070	1,239.159	16.32	0.7119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			306.97070	354.159	16.32	0.2881	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			1,877.09350	2,009.794	19.51	0.7438	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			359.59350	314.794	19.51	0.2562	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,553.55680	2,700.485	20.39	0.8225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			236.05680	205.485	20.39	0.1775	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,362.65780	1,232.684	16.32	0.7099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			310.15780	357.684	16.32	0.2901	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,370.79990	2,514.484	20.16	0.8045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			263.29990	229.484	20.16	0.1955	229,484.10	1,000	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,322.22280	1,194.306	16.35	0.6977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			329.72280	379.306	16.35	0.3023	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,675.71450	2,508.042	15.58	0.9448	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	12.25	Put			33.21450	43.042	15.58	0.0552	1,463.42	34	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,424.75900	1,291.751	16.28	0.7279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			282.25900	326.752	16.28	0.2721	11,109.55	34	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			184.72710	160.963	20.95	0.1428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,982.22710	3,135.963	20.95	0.8572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,302.05960	2,444.420	20.07	0.7972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			274.55960	239.420	20.07	0.2028	8,140.29	34	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,104.78420	994.960	16.72	0.6235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			462.28420	529.960	16.72	0.3765	529,959.90	1,000	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			183.79890	160.280	20.96	0.1422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,991.29890	3,145.280	20.96	0.8578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			182.87600	159.604	20.98	0.1416	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,000.37600	3,154.603	20.98	0.8584	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,268.87740	1,384.220	18.42	0.6287	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			567.17740	504.421	18.42	0.3713	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			306.32540	353.073	16.32	0.2815	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,424.62540	1,293.273	16.32	0.7185	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,628.14540	1,755.923	19.09	0.6963	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			446.44540	396.123	19.09	0.3037	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			367.71520	420.164	16.39	0.3166	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,313.11520	1,187.264	16.39	0.6834	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			320.63110	367.753	16.30	0.2797	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,488.23110	1,356.153	16.30	0.7203	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			1,504.54030	1,626.050	18.69	0.6567	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			541.54030	483.550	18.69	0.3433	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			461.82930	525.360	16.57	0.3541	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1,248.82930	1,132.860	16.57	0.6459	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,343.56820	1,459.342	18.40	0.6259	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			600.56820	536.842	18.40	0.3741	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			1,104.50160	999.359	16.87	0.5948	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			577.50160	651.859	16.87	0.4052	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			504.45660	573.195	16.69	0.3736	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,193.85660	1,082.995	16.69	0.6264	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,415.54840	1,534.248	18.50	0.6353	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			589.04840	527.848	18.50	0.3647	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			326.91170	374.395	16.27	0.2785	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,520.41170	1,387.995	16.27	0.7215	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			1,795.18210	1,925.141	19.15	0.6993	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			468.68210	418.741	19.15	0.3007	0.00	0	500
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			672.22220	752.122	17.01	0.4298	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,076.22220	975.522	17.01	0.5702	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			482.93200	432.039	19.24	0.2939	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,585.12000	1,706.634	18.64	0.6451	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			602.02000	541.834	18.64	0.3549	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			346.31580	394.433	16.28	0.2756	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,613.21580	1,479.633	16.28	0.7244	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			1,986.03200	2,116.839	19.24	0.7061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			4,121.75280	3,941.866	16.75	0.9807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			14.25280	16.966	16.75	0.0193	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,662.36840	2,504.698	14.69	0.9174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			54.86840	79.798	14.69	0.0826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,649.50410	1,771.721	18.65	0.6457	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			617.00410	556.621	18.65	0.3543	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,361.94260	2,213.106	15.21	0.8741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			104.44260	138.206	15.21	0.1259	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,575.55520	1,695.553	18.53	0.6333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			643.05520	580.453	18.53	0.3667	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,272.32770	2,126.208	15.38	0.8587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			124.82770	161.308	15.38	0.1413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			975.32190	1,070.401	17.51	0.5037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			942.82190	855.301	17.51	0.4963	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,710.81210	1,573.974	16.21	0.7380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			333.31210	379.074	16.21	0.2620	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,565.58950	2,410.696	14.85	0.9048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			68.08950	95.796	14.85	0.0952	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,524.51550	1,642.908	18.45	0.6244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			662.01550	597.808	18.45	0.3756	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,341.45310	2,478.374	19.57	0.7405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			428.95310	383.274	19.57	0.2595	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,530.91190	2,377.033	14.91	0.8999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			73.41190	102.133	14.91	0.1001	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			309.36750	352.825	16.17	0.2489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,766.86750	1,627.725	16.17	0.7511	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,062.22450	966.364	17.21	0.5423	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			814.72450	901.464	17.21	0.4577	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,057.72610	962.172	17.22	0.5407	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			820.22610	907.272	17.22	0.4593	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,066.74640	970.574	17.20	0.5440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			809.24640	895.674	17.20	0.4560	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,731.08310	1,854.589	18.74	0.6520	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			614.88310	555.289	18.74	0.3480	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			361.96840	409.842	16.26	0.2726	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,695.76840	1,560.542	16.26	0.7274	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,159.29910	2,291.460	19.31	0.7120	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			493.09910	442.160	19.31	0.2880	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			640.60440	714.623	16.74	0.3821	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,348.90440	1,238.423	16.74	0.6179	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			0.00000	1,031.065	17.33	0.4721	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			0.00000	994.265	17.33	0.5279	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,890.40810	2,015.853	18.83	0.6575	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			633.00810	573.653	18.83	0.3425	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			378.17200	426.150	16.24	0.2689	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	31/10/2018	Foreign Exchange Option	13.80	Call			1,790.77200	1,653.950	16.24	0.7311	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,321.30360	2,455.155	19.35	0.7134	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			513.90360	462.955	19.35	0.2866	0.00	0	500
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			833.94120	918.246	17.09	0.4353	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,217.64120	1,116.446	17.09	0.5647	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,062.09910	2,188.484	19.01	0.6638	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			648.69910	588.584	19.01	0.3362	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			393.22650	441.190	16.26	0.2656	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,879.82650	1,741.290	16.26	0.7344	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,545.95520	2,681.501	19.58	0.7207	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			522.55520	471.601	19.58	0.2793	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,217.21190	1,118.592	17.38	0.5455	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			964.21190	1,052.892	17.38	0.4545	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,212.88210	1,114.529	17.40	0.5441	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			969.88210	1,058.829	17.40	0.4559	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,208.56170	1,110.475	17.41	0.5426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			975.56170	1,064.775	17.41	0.4574	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,234.13220	2,361.861	19.26	0.6675	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			671.23220	610.861	19.26	0.3325	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			407.22290	455.266	16.30	0.2618	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,974.32290	1,834.266	16.30	0.7382	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,754.79740	2,892.167	19.85	0.7233	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			541.89740	491.167	19.85	0.2767	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,001.77830	1,089.885	17.52	0.4357	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,383.17830	1,280.785	17.52	0.5643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,387.42520	1,287.609	17.78	0.5491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,130.32520	1,222.709	17.78	0.4509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			2,042.82640	1,907.812	16.60	0.7142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			525.72640	582.912	16.60	0.2858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,383.26910	1,283.688	17.79	0.5478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,136.16910	1,228.788	17.79	0.4522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,379.12670	1,279.781	17.80	0.5466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,142.02670	1,234.881	17.80	0.4534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			2,101.74380	1,970.163	16.94	0.6875	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			686.04380	751.263	16.94	0.3125	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			2,113.24820	1,981.170	16.93	0.6900	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			677.54820	742.270	16.93	0.3100	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			2,107.48870	1,975.656	16.94	0.6888	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			681.78870	746.756	16.94	0.3112	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,758.93630	2,601.230	17.85	0.6751	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,104.83630	1,188.329	17.85	0.3249	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,768.70020	2,610.581	17.83	0.6768	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,094.60020	1,177.681	17.83	0.3232	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,763.80780	2,605.904	17.84	0.6759	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,099.70780	1,183.004	17.84	0.3241	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,202.20780	1,289.875	18.05	0.3324	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	28/07/2020		Foreign Exchange Option	15.37	Call		2,806.40780	2,645.075	18.05	0.6676	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Call		2,954.53070	2,784.795	18.04	0.6770	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Put		1,194.13070	1,281.595	18.04	0.3230	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Call		2,964.98520	2,793.928	18.01	0.6786	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Put		1,184.58520	1,270.728	18.01	0.3214	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Call		2,959.75300	2,789.361	18.02	0.6778	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Put		1,189.35300	1,276.161	18.02	0.3222	0.00	0	0
Total \$ / R Option											12,247,126.54	29,502	3,798,382	
Total \$ / R											870,917,706.74	89,316	5,278,858	
\$ / R MAXI	On	18/12/2017		Foreign Exchange Future	14.29560			14.46570		0.0000	0.00	0	783	
\$ / R MAXI	On	19/03/2018		Foreign Exchange Future	14.50700			14.68170		0.0000	0.00	0	28	
\$ / R MAXI	On	18/06/2018		Foreign Exchange Future	14.71500			14.89250		0.0000	0.00	0	9	
\$ / R MAXI	On	17/09/2018		Foreign Exchange Future	14.92490			15.10750		0.0000	0.00	0	0	
\$ / R MAXI	On	14/12/2018		Foreign Exchange Future	15.19000			15.19000		0.0000	0.00	0	0	
\$ / R MAXI	On	14/06/2019		Foreign Exchange Future	15.59890			15.79570		0.0000	0.00	0	0	
Total \$ / R MAXI Future											0.00	0	820	
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Call		77,384.88890	64,747.713	18.04	0.7750	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Put		5,814.88890	10,187.713	18.04	0.2250	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Call		76,559.81000	64,008.662	18.05	0.7707	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Put		5,989.81000	10,448.662	18.05	0.2293	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Call		78,240.49080	65,491.372	18.02	0.7792	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Put		5,670.49080	9,931.372	18.02	0.2208	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Call		116,427.83610	102,870.331	16.76	0.7330	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Put		20,257.83610	24,170.331	16.76	0.2670	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Call		115,698.31910	102,181.343	16.77	0.7305	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Put		20,528.31910	24,481.343	16.77	0.2695	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.71	Call		117,159.59770	103,562.014	16.76	0.7355	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.71	Put		19,989.59770	23,862.014	16.76	0.2645	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.93	Call		130,229.98060	117,541.731	16.37	0.6915	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.93	Put		33,979.98060	39,041.731	16.37	0.3085	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.94	Call		129,569.97960	116,916.599	16.37	0.6894	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.94	Put		34,319.97960	39,416.599	16.37	0.3106	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.92	Call		130,891.77790	118,169.108	16.36	0.6936	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.92	Put		33,641.77790	38,669.108	16.36	0.3064	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.01	Call		152,391.14140	139,539.866	16.35	0.6907	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.01	Put		42,641.14140	48,049.866	16.35	0.3093	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.02	Call		151,750.92140	138,930.082	16.36	0.6890	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.02	Put		43,000.92140	48,440.082	16.36	0.3110	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.00	Call		153,033.70510	140,152.045	16.35	0.6924	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.00	Put		42,283.70510	47,662.045	16.35	0.3076	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Option	15.21	Put		2,000.00000	2,005.003	0.06	0.9848	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Option	15.19	Call		0.06460	245.238	0.04	0.5001	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Option	15.19	Put		0.06460	245.238	0.04	0.4999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			0.00000	35.056	0.05	0.0969	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			1,000.00000	1,035.056	0.05	0.9031	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			0.00000	5.003	0.06	0.0152	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			210,748.87240	197,565.562	16.94	0.6888	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			68,178.87240	74,675.562	16.94	0.3112	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			210,174.38050	197,016.310	16.94	0.6875	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			68,604.38050	75,126.310	16.94	0.3125	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			211,324.82070	198,116.960	16.93	0.6900	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			67,754.82070	74,226.960	16.93	0.3100	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	820
£ / R On	01/12/2017	Foreign Exchange Future				18.81860		18.99300			0.0000	0.00	0	0
£ / R On	15/12/2017	Foreign Exchange Future				18.86890		19.04410			0.0000	0.00	0	10
£ / R On	18/12/2017	Foreign Exchange Future				18.87970		19.05510			0.0000	6,419,098.00	340	212,714
£ / R On	31/01/2018	Foreign Exchange Future				19.04990		19.22830			0.0000	0.00	0	10
£ / R On	19/03/2018	Foreign Exchange Future				19.22030		19.40120			0.0000	0.00	0	3,805
£ / R On	18/06/2018	Foreign Exchange Future				19.55670		19.74070			0.0000	0.00	0	4,383
£ / R On	17/09/2018	Foreign Exchange Future				19.89730		20.08770			0.0000	0.00	0	3,565
£ / R On	14/06/2019	Foreign Exchange Future				20.69500		20.89590			0.0000	0.00	0	0
Total £ / R Future												6,419,098.00	340	224,487
£ / R On	01/12/2017	Foreign Exchange Option		19.19	Put			397.41830	513.998	18.96	0.6876	0.00	0	0
£ / R On	01/12/2017	Foreign Exchange Option		19.19	Call			200.41830	142.598	18.96	0.3124	0.00	0	15,200
£ / R On	15/12/2017	Foreign Exchange Option		18.66	Put			230.60540	309.194	19.20	0.4080	0.00	0	0
£ / R On	15/12/2017	Foreign Exchange Option		18.66	Call			614.70540	518.094	19.20	0.5920	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.14	Call			2.33700	1.992	35.09	0.0034	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.14	Put			6,087.23700	6,262.292	35.09	0.9966	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		18.20	Put			110.70460	159.581	18.89	0.2471	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		18.20	Call			965.80460	839.281	18.89	0.7529	0.00	0	400
£ / R On	18/12/2017	Foreign Exchange Option		19.80	Put			917.44400	1,065.854	20.53	0.7741	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		19.80	Call			172.54400	145.554	20.53	0.2259	0.00	0	800
£ / R On	18/12/2017	Foreign Exchange Option		25.15	Call			2.30790	1.967	35.09	0.0034	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.15	Put			6,097.20790	6,272.267	35.09	0.9966	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.16	Call			2.27920	1.943	35.09	0.0033	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.16	Put			6,107.17920	6,282.243	35.09	0.9967	0.00	0	0
£ / R On	31/01/2018	Foreign Exchange Option		18.91	Put			499.86850	568.529	18.41	0.4484	0.00	0	0
£ / R On	31/01/2018	Foreign Exchange Option		18.91	Call			818.16850	708.429	18.41	0.5516	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option		17.21	Call			2,323.02590	2,154.598	18.11	0.8651	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option		17.21	Put			131.82590	144.298	18.11	0.1349	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option		20.14	Put			1,286.75970	1,395.624	18.85	0.6452	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option		20.14	Call			547.95970	475.924	18.85	0.3548	0.00	0	500
£ / R On	19/03/2018	Foreign Exchange Option		17.22	Call			2,314.30720	2,145.998	18.10	0.8640	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option		17.22	Put			133.10720	145.698	18.10	0.1360	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option		17.23	Call			2,305.59650	2,137.409	18.09	0.8629	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			134.39650	147.109	18.09	0.1371	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,508.40160	2,337.675	18.28	0.8868	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			107.20160	117.375	18.28	0.1132	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			2,182.09970	2,029.085	17.44	0.7659	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			351.39970	382.385	17.44	0.2341	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			2,197.09830	2,043.697	17.45	0.7684	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			346.39830	376.997	17.45	0.2316	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			2,189.59480	2,036.387	17.44	0.7672	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			348.89480	379.687	17.44	0.2328	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,352.92390	2,201.650	17.21	0.7362	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			505.22390	544.350	17.21	0.2638	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,345.88690	2,194.803	17.21	0.7350	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			508.18690	547.503	17.21	0.2650	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,338.85590	2,187.969	17.21	0.7339	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			511.15590	550.669	17.21	0.2661	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			3,082.28420	2,927.433	17.23	0.7246	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			806.38420	852.433	17.23	0.2754	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			3,075.43280	2,920.739	17.23	0.7238	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			809.53280	855.739	17.23	0.2762	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			3,068.58980	2,914.045	17.23	0.7230	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			812.68980	859.045	17.23	0.2770	0.00	0	0
Total £ / R Option												0.00	0	17,400
Total £ / R												6,419,098.00	340	241,887
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12682		0.12852			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12938		0.13113			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13196		0.13376			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14754		0.14966			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,855.48900	1,687.101	22.50	0.9850	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			3.88900	4.601	22.50	0.0150	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			877.94270	725.139	16.99	0.8696	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			26.34270	42.639	16.99	0.1304	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			224.80740	159.173	19.17	0.3419	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			373.20740	476.673	19.17	0.6581	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,267.81790	1,129.402	18.51	0.7747	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			154.41790	191.002	18.51	0.2253	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			662.29970	572.597	20.08	0.5070	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			548.89970	634.197	20.08	0.4930	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			2,134.82030	1,960.896	16.70	0.9575	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			21.42030	22.496	16.70	0.0425	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			994.60410	893.675	19.81	0.5693	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			619.10410	697.575	19.81	0.4307	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			601.32920	531.337	21.10	0.3877	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	0.14	Put			1,225.82920	1,335.237	21.10	0.6123	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,596.64190	1,455.081	18.23	0.7735	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			221.14190	258.981	18.23	0.2265	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,484.18600	2,333.927	18.32	0.7471	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			518.58600	579.727	18.32	0.2529	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,980.56760	1,849.125	20.07	0.6309	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,014.96760	1,094.925	20.07	0.3691	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			3,165.58570	2,984.369	16.51	0.8645	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			199.98570	230.169	16.51	0.1355	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	28/11/2017	Foreign Exchange Future			16.79440		17.04940			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.81480		17.07000			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.86750		17.12400			0.0000	47,498,880.00	2,816	110,131
€ / R	On	27/12/2017	Foreign Exchange Future			16.90330		17.16130			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			17.04280		17.30330			0.0000	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Future			17.14760		17.41150			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			17.21810		17.48220			0.0000	0.00	0	14,603
€ / R	On	18/06/2018	Foreign Exchange Future			17.56810		17.83730			0.0000	0.00	0	796
€ / R	On	17/09/2018	Foreign Exchange Future			17.92970		18.20680			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			19.12400		19.42670			0.0000	0.00	0	0
Total € / R Future												47,498,880.00	2,816	131,812
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			1.93880	2.217	19.28	0.0109	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,541.33880	1,286.617	19.28	0.9891	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			100.06000	202.380	17.55	0.3512	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			650.06000	497.180	17.55	0.6488	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			20.53260	41.346	17.45	0.0984	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			697.83930	539.434	17.48	0.6614	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,154.46390	930.128	16.99	0.8587	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			30.46390	62.628	16.99	0.1413	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			969.12320	769.611	17.18	0.7937	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			45.12320	102.110	17.18	0.2063	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			1,344.53260	1,108.846	17.45	0.9016	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			0.49930	1.244	23.55	0.0034	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,537.83430	1,294.320	17.91	0.9331	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			13.83430	26.820	17.91	0.0669	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,994.65630	2,739.057	23.03	0.9957	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			0.65630	1.557	23.03	0.0043	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			103.83930	201.934	17.48	0.3386	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			807.14080	631.391	17.35	0.7206	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			646.23280	496.760	17.54	0.6307	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			122.23280	229.260	17.54	0.3693	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			2.88420	3.518	32.10	0.0069	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,288.88420	4,546.018	32.10	0.9931	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			3,124.49930	2,868.744	23.55	0.9966	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,019.56810	1,255.495	19.93	0.8703	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			82.17570	61.967	19.95	0.1279	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,028.17570	1,264.467	19.95	0.8721	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			84.98170	64.039	19.92	0.1315	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,010.98170	1,246.539	19.92	0.8685	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			73.14080	153.891	17.35	0.2794	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			83.56810	62.995	19.93	0.1297	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			20.43530	37.732	17.32	0.0824	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,561.73530	1,321.032	17.32	0.9176	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			67.78260	106.323	16.75	0.1518	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,571.08260	1,349.123	16.75	0.8482	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			214.12380	290.520	16.44	0.2929	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			1,215.62380	1,028.119	16.44	0.7071	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,650.07610	2,397.175	17.11	0.9365	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			37.87610	49.074	17.11	0.0635	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			13.90810	17.880	18.62	0.0245	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3,496.10810	3,235.980	18.62	0.9755	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			439.79790	557.087	16.67	0.4285	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			921.99790	775.187	16.67	0.5715	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,659.65500	2,406.627	17.12	0.9372	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			37.45500	48.527	17.12	0.0628	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			2,478.46300	2,228.081	16.79	0.9236	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			46.26300	59.981	16.79	0.0764	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			2,431.08400	2,181.486	16.70	0.9196	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			48.88400	63.386	16.70	0.0804	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,669.23840	2,416.084	17.14	0.9378	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			37.03840	47.984	17.14	0.0622	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			257.57330	339.869	16.28	0.3093	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			1,239.77330	1,057.969	16.28	0.6907	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			1,319.22450	1,128.702	16.20	0.7161	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			227.02450	300.602	16.20	0.2839	0.00	0	174,600
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			119.03900	151.552	15.67	0.1349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,447.61360	2,211.212	15.67	0.8640	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			120.31360	153.112	15.67	0.1360	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			117.77250	150.002	15.68	0.1337	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3,614.12090	3,352.588	15.98	0.9618	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			26.82090	34.488	15.98	0.0382	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			2,034.53040	1,817.612	15.64	0.7997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			197.23040	249.512	15.64	0.2003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,456.33900	2,219.652	15.67	0.8651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			157.67730	139.507	20.81	0.1102	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,890.73230	3,623.250	16.27	0.9714	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			23.43230	25.150	16.27	0.0286	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,699.23980	1,501.882	15.74	0.7294	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	16.44	Put			301.93980	373.782	15.74	0.2706	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,465.07250	2,228.102	15.68	0.8663	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			621.00170	536.580	17.57	0.3590	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			4,108.40540	3,840.722	16.91	0.9749	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			21.10540	22.622	16.91	0.0251	1,221.58	54	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,677.77050	2,434.516	15.74	0.8915	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			90.47050	116.416	15.74	0.1085	6,286.49	54	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			3,950.37730	4,201.407	20.81	0.8898	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			2,963.49150	3,196.208	19.50	0.8353	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			250.79150	214.308	19.50	0.1647	11,572.61	54	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,393.70170	1,578.480	17.57	0.6410	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			3,735.52710	3,977.066	19.82	0.8277	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			312.32710	276.766	19.82	0.1723	22,694.81	82	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,657.08620	1,477.010	15.80	0.6555	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,650.82460	1,471.480	15.81	0.6540	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			554.02460	651.780	15.81	0.3460	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,644.58480	1,465.967	15.82	0.6524	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			550.28620	647.310	15.80	0.3445	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			4,004.48560	3,733.860	15.76	0.9522	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			557.78480	656.267	15.82	0.3476	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			47.68560	54.160	15.76	0.0478	4,441.12	82	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			2,443.30840	2,216.556	15.51	0.8089	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			236.50840	286.856	15.51	0.1911	23,522.18	82	41,516
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			3,066.45370	2,834.652	15.87	0.7679	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			499.75370	570.652	15.87	0.2321	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			3,059.19430	2,827.664	15.87	0.7670	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			502.49430	573.664	15.87	0.2330	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			3,051.94500	2,820.688	15.87	0.7661	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			505.24500	576.688	15.87	0.2339	0.00	0	0
Total € / R Option												69,738.80	408	853,838
Total € / R												47,568,618.80	3,224	985,650
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.85740		10.98070			0.0000	54,287.00	5	10,057
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.87280		10.99640			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			11.01160		11.13820			0.0000	0.00	0	1,650
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.16620		11.29440			0.0000	0.00	0	300
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.32290		11.45520			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.82620		11.96840			0.0000	0.00	0	0
Total AU\$ / R Future												54,287.00	5	12,007
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			899.12990	1,018.808	19.07	0.9377	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			19.21620	15.734	19.09	0.0607	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			908.51620	1,028.334	19.09	0.9393	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			18.62000	15.273	19.11	0.0591	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			917.92000	1,037.873	19.11	0.9409	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	18/12/2017	Foreign Exchange Option	11.86	Call			19.82990	16.208	19.07	0.0623	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			1,006.32150	889.668	16.61	0.9372	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			9.92150	16.868	16.61	0.0628	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			996.70670	880.281	16.58	0.9351	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			10.30670	17.481	16.58	0.0649	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			1,015.94940	899.075	16.63	0.9391	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			9.54940	16.275	16.63	0.0609	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			55.72080	66.918	15.49	0.1297	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,194.85230	1,079.966	15.49	0.8680	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			56.65230	68.366	15.49	0.1320	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,185.79840	1,071.439	15.48	0.8656	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			57.59840	69.839	15.48	0.1344	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,203.92080	1,088.518	15.49	0.8703	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			994.66860	897.883	14.73	0.7291	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			190.26860	221.683	14.73	0.2709	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			987.34000	890.878	14.73	0.7264	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			192.94000	224.678	14.73	0.2736	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			980.03850	883.903	14.73	0.7236	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			195.63850	227.703	14.73	0.2764	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			442.40380	500.625	14.59	0.4199	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			772.28100	698.527	14.60	0.5775	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			447.08100	505.627	14.60	0.4225	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			782.95850	708.550	14.58	0.5828	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			437.75850	495.650	14.58	0.4172	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			777.60380	703.525	14.59	0.5801	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,397.28060	1,296.644	14.34	0.6888	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			428.88060	470.444	14.34	0.3112	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,390.83250	1,290.454	14.34	0.6870	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			432.43250	474.254	14.34	0.3130	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,384.40840	1,284.288	14.34	0.6852	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			436.00840	478.088	14.34	0.3148	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												54,287.00	5	12,007
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.21240		11.32450			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.39110		11.50590			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.56460		11.68240			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,000
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			799.61360	696.630	16.19	0.9056	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			15.11360	24.230	16.19	0.0944	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			790.06930	687.430	16.15	0.9028	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			15.56930	25.030	16.15	0.0972	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			809.17120	705.853	16.23	0.9083	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			14.67120	23.453	16.23	0.0917	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
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,469.57410	1,358.542	15.47	0.9218	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			33.67410	37.442	15.47	0.0782	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,460.12460	1,349.153	15.44	0.9206	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			34.22460	38.053	15.44	0.0794	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,479.03220	1,367.941	15.51	0.9230	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			33.13220	36.841	15.51	0.0770	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1,042.85170	949.458	14.34	0.7457	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			180.45170	204.858	14.34	0.2543	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1,035.45020	942.385	14.34	0.7430	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			183.05020	207.785	14.34	0.2570	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1,050.27720	956.557	14.34	0.7484	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			177.87720	201.957	14.34	0.2516	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			14.45780		14.70100			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.77840		15.02780			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			15.09580		15.35040			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.83390		17.13190			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			722.35140	544.995	16.69	0.7365	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			51.35140	117.195	16.69	0.2635	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			713.94540	537.818	16.69	0.7317	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			52.94540	120.018	16.69	0.2683	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			730.79640	552.220	16.69	0.7412	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			49.79640	114.420	16.69	0.2588	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1,072.17000	901.375	15.80	0.6984	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			194.37000	272.975	15.80	0.3016	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1,064.74770	894.973	15.80	0.6956	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			196.94770	276.573	15.80	0.3044	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1,079.62000	907.808	15.79	0.7011	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			191.82000	269.408	15.79	0.2989	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1,185.07590	1,028.234	15.70	0.6473	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			364.67590	462.434	15.70	0.3527	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			1,178.43450	1,022.663	15.71	0.6451	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			368.03450	466.863	15.71	0.3549	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1,171.81850	1,017.119	15.72	0.6429	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			371.41850	471.319	15.72	0.3571	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,814.10940	2,564.473	15.72	0.7809	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			412.20940	460.573	15.72	0.2191	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,806.63580	2,557.251	15.72	0.7799	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			414.73580	463.351	15.72	0.2201	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,821.59360	2,571.705	15.72	0.7819	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			409.69360	457.805	15.72	0.2181	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 Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.15270		2.17900			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.17090		2.19790			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.18980		2.21650			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.27360		2.30260			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,398.63390	2,139.632	18.56	0.9726	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			8.63390	12.632	18.56	0.0274	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			2,299.63930	2,041.175	18.15	0.9691	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			9.63930	14.175	18.15	0.0309	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			2,200.78290	1,944.721	18.08	0.9623	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			10.78290	17.721	18.08	0.0377	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			110.42380	124.088	16.83	0.1151	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,872.15830	2,614.922	17.13	0.9005	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			93.15830	105.922	17.13	0.0995	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,780.46270	2,523.670	16.98	0.8930	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			101.46270	114.670	16.98	0.1070	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,689.42380	2,433.088	16.83	0.8849	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,305.83010	2,090.208	15.96	0.7647	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			340.83010	392.208	15.96	0.2353	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			2,230.72260	2,018.927	15.97	0.7520	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			365.72260	420.927	15.97	0.2480	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,382.18350	2,162.876	15.95	0.7771	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			317.18350	364.876	15.95	0.2229	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,828.28680	3,594.049	16.47	0.7801	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			602.28680	658.049	16.47	0.2199	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,754.08850	3,521.823	16.45	0.7729	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			628.08850	685.823	16.45	0.2271	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,903.23580	3,667.060	16.48	0.7871	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			577.23580	631.060	16.48	0.2129	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.26890		2.30270			0.0000	0.00	0	1,250
DKK / R	On	19/03/2018	Foreign Exchange Future			2.31660		2.35160			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.36440		2.40000			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.70160		2.74680			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	1,250
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			3,032.19660	2,695.519	19.61	0.9862	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	18/12/2017	Foreign Exchange Option	2.00	Put			5.19660	6.519	19.61	0.0138	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,933.00000	2,596.481	19.31	0.9841	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			6.00000	7.481	19.31	0.0159	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,833.92840	2,497.591	19.01	0.9818	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			6.92840	8.591	19.01	0.0182	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,996.71510	1,714.225	16.63	0.7511	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			280.71510	348.226	16.63	0.2489	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,921.28800	1,643.491	16.63	0.7357	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			305.28800	377.492	16.63	0.2643	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			2,073.60330	1,786.586	16.62	0.7661	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			257.60330	320.586	16.62	0.2339	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			489.60070	578.465	16.05	0.2954	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			2,331.16340	2,056.278	16.03	0.7296	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			431.16340	512.278	16.03	0.2704	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			2,259.74480	1,988.697	16.04	0.7172	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			459.74480	544.697	16.04	0.2828	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			2,189.60070	1,922.465	16.05	0.7046	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			6,164.27490	5,757.341	16.29	0.8843	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			296.27490	341.341	16.29	0.1157	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			6,338.28180	5,925.736	16.28	0.8930	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			270.28180	309.736	16.28	0.1070	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			6,251.05160	5,840.562	16.27	0.8888	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			283.05160	324.562	16.27	0.1112	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	1,250
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.83170		1.85420			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.86210		1.88510			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.89180		1.91520			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.10790		2.13810			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			930.27950	767.915	18.00	0.7484	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			88.27950	150.915	18.00	0.2516	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			851.35570	698.512	18.11	0.7125	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			109.35570	181.512	18.11	0.2875	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,012.39170	841.071	17.90	0.7823	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			70.39170	124.071	17.90	0.2177	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,656.84690	1,467.775	16.62	0.7737	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			205.84690	246.775	16.62	0.2263	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,580.31310	1,394.651	16.63	0.7554	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			229.31310	273.651	16.63	0.2446	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,735.17340	1,542.858	16.61	0.7914	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			184.17340	221.858	16.61	0.2086	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,892.31830	1,712.793	16.25	0.7398	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			340.31830	394.793	16.25	0.2602	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,820.18830	1,644.818	16.27	0.7246	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			368.18830	426.818	16.27	0.2754	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,965.96170	1,782.423	16.23	0.7547	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			313.96170	364.423	16.23	0.2453	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			374.13620	411.104	16.68	0.1603	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			4,177.13750	3,913.937	16.71	0.8327	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			396.13750	434.937	16.71	0.1673	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			4,100.00080	3,838.679	16.74	0.8255	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			419.00080	459.679	16.74	0.1745	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			4,255.13620	3,990.104	16.68	0.8397	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13720		0.13880			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13600		0.13860			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13520		0.13850			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13480		0.13800			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.74590		1.76350			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.77640		1.79450			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.80700		1.82530			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.94050		1.96090			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.80230		9.96480			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.93480		10.10090			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.06850		10.23680			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.15590		11.35670			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			282.15280	199.373	17.54	0.5043	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			127.35280	207.073	17.54	0.4957	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			276.11470	194.925	17.57	0.4965	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			131.31470	212.625	17.57	0.5035	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			288.27080	203.899	17.51	0.5121	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			123.47080	201.599	17.51	0.4879	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			786.09980	657.071	16.25	0.7182	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			135.19980	172.272	16.25	0.2818	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			778.62050	650.368	16.26	0.7143	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			137.72050	175.568	16.26	0.2857	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			793.61340	664.030	16.25	0.7219	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			132.71340	169.230	16.25	0.2781	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			709.19460	605.495	15.88	0.5985	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			312.39460	376.995	15.88	0.4015	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			703.39750	600.221	15.89	0.5953	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			316.59750	381.721	15.89	0.4047	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			715.02260	610.803	15.88	0.6018	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			308.22260	372.303	15.88	0.3982	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,733.17180	1,574.900	15.42	0.7591	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			296.47180	339.000	15.42	0.2409	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,725.82890	1,567.846	15.42	0.7575	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			299.12890	341.946	15.42	0.2425	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,740.52690	1,581.966	15.43	0.7607	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			293.82690	336.067	15.43	0.2393	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34920		1.36250			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.36470		1.37940			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.38050		1.39550			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.49790		1.51540			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			625.00000	492.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			525.00000	392.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			425.00000	292.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			794.00000	647.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			694.00000	547.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			594.00000	447.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			755.00000	605.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			655.00000	505.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			855.00000	705.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,954.00000	1,779.000		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

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	14/06/2019	Foreign Exchange Option	1.33	Call			1,854.00000	1,679.000		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			2,054.00000	1,879.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32070		1.31730			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32490		1.32150			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32900		1.32550			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17990		1.18380			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18690		1.19070			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19390		1.19770			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	30
Total QUANTO € / \$												0.00	0	30
RAIN	On	18/12/2017	Foreign Exchange Future			25,293.71000		25,634.17000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,717.04000		26,067.39000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.54760		10.67720			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.71550		10.84740			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.88290		11.01750			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			12.14590		12.31180			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			876.82340	755.135	17.09	0.9276	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			9.62340	17.535	17.09	0.0724	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			867.18040	745.752	17.04	0.9253	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			9.98040	18.152	17.04	0.0747	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			886.47890	764.537	17.13	0.9299	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			9.27890	16.937	17.13	0.0701	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			974.81020	862.918	15.40	0.8059	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			87.41020	107.418	15.40	0.1941	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			966.67860	855.136	15.40	0.8028	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			89.27860	109.636	15.40	0.1972	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			982.97150	870.733	15.39	0.8090	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			85.57150	105.233	15.39	0.1910	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			1,074.32870	967.160	14.90	0.7616	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			156.82870	184.260	14.90	0.2384	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			1,066.76300	959.934	14.90	0.7589	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			159.26300	187.034	14.90	0.2411	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			1,081.91900	974.419	14.90	0.7643	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			154.41900	181.519	14.90	0.2357	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,464.78260	2,317.935	15.31	0.8660	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			152.98260	172.035	15.31	0.1340	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,456.42100	2,309.744	15.31	0.8649	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			154.62100	173.844	15.31	0.1351	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,473.15710	2,326.143	15.31	0.8671	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			151.35710	170.243	15.31	0.1329	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.66920		3.68740			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.62000		3.64300			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.56950		3.58700			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.52730		3.59100			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,775
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			41.58340	36.652	15.11	0.3428	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			94.18340	107.452	15.11	0.6572	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			38.26130	33.617	15.14	0.3215	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			100.86130	114.417	15.14	0.6785	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			45.12790	39.896	15.08	0.3647	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			87.72790	100.696	15.08	0.6353	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			194.55370	176.746	14.54	0.6458	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			71.55370	76.746	14.54	0.3542	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			187.92030	170.295	14.49	0.6336	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			74.92030	80.295	14.49	0.3664	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			201.30230	183.318	14.59	0.6579	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			68.30230	73.318	14.59	0.3421	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			127.93860	119.719	14.58	0.4331	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			200.93860	210.219	14.58	0.5669	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			124.09200	116.013	14.60	0.4237	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			207.09200	216.513	14.60	0.5763	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			131.87880	123.516	14.57	0.4427	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			194.87880	204.016	14.57	0.5573	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			314.24650	278.229	15.85	0.5381	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			253.24650	280.929	15.85	0.4619	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			309.37230	273.702	15.85	0.5324	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			258.37230	286.402	15.85	0.4676	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			319.17760	282.814	15.85	0.5437	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 Option	3.52	Put			248.17760	275.514	15.85	0.4563	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,775
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.41110		1.42740			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39680		1.42570			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.37360		1.41470			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												912 642 845.20	62,975	1,860,091
Total Options												12 316 865.34	29,910	4,669,620
Grand Total:												924,959,710.54	92,885	6,529,711