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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/11/2017 Foreign Exchange Future			13.72530		13.76820			0.0000	30,058,407.00	2,190	0
\$ / R On 30/11/2017 Foreign Exchange Future			13.72740		13.76820			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.73390		13.77720			0.0000	0.00	0	24
\$ / R On 06/12/2017 Foreign Exchange Future			13.73830		13.78170			0.0000	0.00	0	0
\$ / R On 14/12/2017 Foreign Exchange Future			13.75620		13.79930			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.75850		13.80160			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.76520		13.80820			0.0000	850,138,752.00	61,760	995,264
\$ / R On 19/12/2017 Foreign Exchange Future			13.76740		13.81040			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.77190		13.81480			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.77420		13.81700			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.78540		13.82810			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.78990		13.83250			0.0000	0.00	0	500
\$ / R On 02/01/2018 Foreign Exchange Future			13.79870		13.84150			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.80310		13.84610			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			13.81420		13.85740			0.0000	0.00	0	200
\$ / R On 10/01/2018 Foreign Exchange Future			13.81640		13.85970			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.82080		13.86420			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			13.82970		13.87330			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.83410		13.87780			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.83630		13.88010			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.84960		13.89370			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			13.86290		13.90730			0.0000	0.00	0	1,930
\$ / R	On	01/02/2018	Foreign Exchange Future			13.86510		13.90950			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			13.87620		13.92080			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.88060		13.92530			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.88950		13.93420			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.89170		13.93650			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.89610		13.94100			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.89830		13.94320			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.92490		13.97020			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			13.92710		13.97240			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.92930		13.97470			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.95810		14.00360			0.0000	0.00	0	189
\$ / R	On	19/03/2018	Foreign Exchange Future			13.96690		14.01250			0.0000	101,050,521.50	7,235	188,432
\$ / R	On	29/03/2018	Foreign Exchange Future			13.98910		14.03480			0.0000	0.00	0	699
\$ / R	On	24/04/2018	Foreign Exchange Future			14.04660		14.09270			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.04880		14.09500			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.05990		14.10610			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.07980		14.12610			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.08420		14.13060			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.09090		14.13730			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.09310		14.13950			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.12850		14.17510			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.16810		14.21480			0.0000	35,080,215.60	2,476	120,212
\$ / R	On	29/06/2018	Foreign Exchange Future			14.19240		14.23910			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.19900		14.24570			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.23860		14.28540			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.24740		14.29420			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.24960		14.29640			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.26280		14.30960			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.27820		14.32510			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.29150		14.33830			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.33110		14.37810			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.36900		14.41630			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.39350		14.44100			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.45360		14.50170			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.46260		14.51070			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.46700		14.51520			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.47810		14.52640			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.49600		14.54440			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.53390		14.58280			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.56750		14.61770			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.60840		14.66000			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.71410		14.76940			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.79340		14.85160			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.00500		15.07050			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.44760		15.52700			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	12/06/2020	Foreign Exchange Future			15.95250		16.02720			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.08010		16.15370			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.21330		16.28560			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,016,327,896.10</b>	<b>73,661</b>	<b>1,411,548</b>
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			4.92670	0.000	18.90	0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			273.12670	225.300	18.90	1.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,971.80000	4,014.700	18.90	1.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.00000	0.000	18.90	0.0000	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			25.71450	18.904	20.55	0.1686	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			263.91450	216.304	20.55	0.8314	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,018.54280	977.485	32.21	0.9991	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			0.34280	0.085	32.21	0.0009	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	14.00	Put			0.00000	288.680	23.73	0.8666	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	14.00	Call			0.00000	16.080	23.73	0.1334	482,412.00	30,000	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			75.54880	78.778	17.13	0.3732	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			212.74880	172.678	17.13	0.6268	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			703.33940	743.204	23.46	0.9573	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			10.53940	7.104	23.46	0.0427	0.00	0	30,000
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			542.61040	579.938	20.41	0.9051	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			24.31040	18.238	20.41	0.0949	0.00	0	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			263.89240	276.489	19.14	0.5665	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			203.19240	172.689	19.14	0.4335	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			0.00000	244.127	19.67	0.5062	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			0.00000	222.627	19.67	0.4938	2,226,266.00	10,000	5,000
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			126.21590	129.147	19.17	0.3353	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			397.81590	357.647	19.17	0.6647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			515.80490	475.051	19.82	0.7267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			107.60490	109.851	19.82	0.2733	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			229.33420	201.789	20.74	0.4242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			447.30050	408.329	19.95	0.6700	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,171.73590	1,127.771	21.43	0.9563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			13.53590	12.571	21.43	0.0437	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,319.09130	1,356.784	22.60	0.9587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			17.29130	11.984	22.60	0.0413	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			327.54840	293.211	20.22	0.5493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			16.84640	11.635	22.61	0.0403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,602.26530	1,558.896	23.50	0.9863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			4.06530	3.696	23.50	0.0137	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,059.30470	2,016.100	25.38	0.9965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			1.10470	0.900	25.38	0.0035	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			139.10050	143.129	19.95	0.3300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			33.81780	31.336	19.61	0.1023	0.00	0	11,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,317.23680	1,273.667	22.21	0.9700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			9.03680	8.467	22.21	0.0300	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			734.76690	691.076	19.45	0.8593	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	13.12	Put		46.56690	45.876	19.45	0.1407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,328.64640	1,366.435	22.61	0.9597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		66.16690	66.282	19.59	0.1874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,434.63260	2,477.008	28.61	0.9926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		2.83260	2.208	28.61	0.0074	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,214.74290	1,251.303	22.55	0.9453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		22.94290	16.503	22.55	0.0547	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		842.01780	796.536	19.61	0.8977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		490.52590	512.706	21.42	0.7002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,363.88380	3,406.652	36.19	0.9949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		2.08380	1.852	36.19	0.0051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,810.45300	1,767.154	24.36	0.9926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		2.25300	1.954	24.36	0.0074	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		644.36690	601.482	19.59	0.8126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		2.07130	1.838	35.83	0.0051	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		140.58620	120.567	21.50	0.2862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		512.38620	535.367	21.50	0.7138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,393.89350	3,436.664	36.47	0.9949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		2.09350	1.864	36.47	0.0051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		148.72590	127.906	21.42	0.2998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		767.03250	796.591	22.29	0.8341	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,253.79970	4,296.453	42.90	0.9960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		1.99970	1.653	42.90	0.0040	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		166.22220	143.763	21.25	0.3285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		448.02220	468.563	21.25	0.6715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,323.87130	3,366.638	35.83	0.9949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		2.10690	1.879	36.84	0.0051	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		70.39980	57.452	22.31	0.1564	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		792.19980	822.252	22.31	0.8436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,013.79180	3,056.538	32.98	0.9947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		1.99180	1.738	32.98	0.0053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		75.23250	61.791	22.29	0.1659	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		1.95230	1.674	30.50	0.0055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		552.09740	510.598	19.75	0.7535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		93.89740	95.398	19.75	0.2465	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		195.69330	170.711	20.99	0.3746	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		387.49330	405.511	20.99	0.6254	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,433.90690	3,476.679	36.84	0.9949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,483.92430	3,526.699	37.30	0.9949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		3.89090	2.950	27.29	0.0101	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,195.69090	2,237.750	27.29	0.9899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		530.16300	489.100	19.79	0.7375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		101.96300	103.900	19.79	0.2625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,743.75230	2,786.474	30.50	0.9945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		2.12790	1.903	37.39	0.0051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,493.92790	3,536.703	37.39	0.9949	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	Call		2.13150	1.907	37.48	0.0051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,503.93150	3,546.707	37.48	0.9949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		2.12430	1.899	37.30	0.0051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put		325.14250	340.313	20.71	0.5701	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put		587.97490	613.520	21.79	0.7563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call		118.43610	100.734	21.76	0.2477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put		580.23610	605.533	21.76	0.7523	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put		454.98970	475.808	21.28	0.6764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call		163.18970	141.009	21.28	0.3236	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call		233.34250	205.513	20.71	0.4299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call		221.48280	194.508	20.80	0.4129	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put		1,798.81320	1,839.920	25.10	0.9822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call		7.01320	5.120	25.10	0.0178	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put		1,121.28000	1,156.676	22.50	0.9303	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call		29.48000	21.876	22.50	0.0697	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call		116.17490	98.720	21.79	0.2437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call		296.23510	263.707	20.32	0.5127	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		1,258.82950	1,215.119	21.90	0.9651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		10.62950	9.919	21.90	0.0349	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		652.36720	609.391	19.58	0.8172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		64.16720	64.191	19.58	0.1828	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put		343.28280	359.308	20.80	0.5871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		17.65740	16.346	20.91	0.0559	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		176.28490	182.468	20.09	0.3896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		384.48490	347.668	20.09	0.6104	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,612.15340	1,568.787	23.54	0.9867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		3.95340	3.587	23.54	0.0133	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put		248.03510	258.507	20.32	0.4873	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		668.50240	625.356	19.55	0.8261	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		1,066.33000	1,021.980	20.86	0.9427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		18.13000	16.780	20.86	0.0573	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,651.73510	1,608.380	23.71	0.9882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		3.53510	3.180	23.71	0.0118	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		1,075.85740	1,031.546	20.91	0.9441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,029.44020	1,063.546	22.44	0.9120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		60.14460	48.319	22.34	0.1357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		851.94460	883.119	22.34	0.8643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		683.67790	712.046	22.12	0.8009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		91.87790	77.246	22.12	0.1991	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		60.30240	60.156	19.55	0.1739	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		628.50550	585.814	19.62	0.8033	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		268.34250	280.696	20.43	0.5115	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		276.54250	245.896	20.43	0.4885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		877.95970	909.601	22.36	0.8725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		56.15970	44.801	22.36	0.1275	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		37.64020	28.746	22.44	0.0880	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	15.50	Call			8.22470	5.962	24.55	0.0208	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			51.40450	50.892	19.49	0.1526	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			709.60450	666.092	19.49	0.8474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			751.75440	707.947	19.42	0.8670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			43.55440	42.747	19.42	0.1330	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			70.30550	70.614	19.62	0.1967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			331.13420	346.589	20.74	0.5758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			684.81460	641.511	19.53	0.8348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			56.61460	56.311	19.53	0.1652	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			660.41200	617.349	19.57	0.8217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			62.21200	62.149	19.57	0.1783	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,700.02470	1,740.762	24.55	0.9792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			219.34840	228.011	20.22	0.4507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,415.08100	1,371.702	22.72	0.9767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			6.88100	6.502	22.72	0.0233	0.00	0	114,600
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			354.80840	371.112	21.31	0.5809	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			235.20840	208.512	21.31	0.4191	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			323.93660	338.331	21.92	0.5248	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			298.73660	270.230	21.92	0.4752	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			180.29870	186.400	21.80	0.3491	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			497.29870	460.600	21.80	0.6509	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,205.84060	4,248.241	40.41	0.9945	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.84060	2.441	40.41	0.0055	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			267.39970	277.368	22.39	0.4209	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			455.49970	422.768	22.39	0.5791	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,063.37820	1,096.486	24.48	0.8302	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			95.87820	86.386	24.48	0.1698	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			816.19000	845.133	23.84	0.7542	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			148.69000	135.033	23.84	0.2458	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			191.90170	199.926	21.06	0.3271	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			603.40170	568.626	21.06	0.6729	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			408.80490	427.771	21.45	0.5272	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			354.90490	330.871	21.45	0.4728	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,030.14690	1,063.838	22.65	0.7949	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			127.54690	118.038	22.65	0.2051	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,131.43830	1,166.391	22.90	0.8207	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			108.83830	100.590	22.90	0.1793	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			787.67660	751.320	19.97	0.7597	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			130.27660	137.120	19.97	0.2403	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			617.76580	644.182	21.43	0.6386	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			257.46580	240.582	21.43	0.3614	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			430.70240	452.366	20.63	0.5249	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			374.90240	353.166	20.63	0.4751	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			246.95590	261.285	19.66	0.3669	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			590.25590	560.985	19.66	0.6331	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			447.77220	471.296	20.10	0.5255	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			385.57220	365.396	20.10	0.4745	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			402.64840	381.768	20.02	0.4896	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			424.84840	447.668	20.02	0.5104	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			348.94840	368.369	19.75	0.4518	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			479.04840	454.669	19.75	0.5482	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			432.44230	456.993	19.55	0.5030	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			426.14230	406.593	19.55	0.4970	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			812.88240	780.632	18.50	0.7267	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			175.58240	187.732	18.50	0.2733	208,945.83	1,113	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			826.83930	794.279	18.48	0.7334	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			169.53930	181.379	18.48	0.2666	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			184.91770	197.533	18.54	0.2834	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			792.21770	760.433	18.54	0.7166	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			725.68910	695.496	18.65	0.6822	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			218.38910	232.596	18.65	0.3178	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,939.54150	1,980.185	22.52	0.9066	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			59.04150	55.286	22.52	0.0934	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,023.55660	2,064.565	22.64	0.9150	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			53.05660	49.665	22.64	0.0850	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,424.85700	1,462.785	21.76	0.8338	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			81.20640	76.132	22.17	0.1234	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,383.33750	1,342.545	18.10	0.9070	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			43.83750	47.445	18.10	0.0930	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			114.35700	107.885	21.76	0.1662	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			987.15040	951.126	18.30	0.7976	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			117.65040	126.026	18.30	0.2024	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			143.63800	153.478	18.35	0.2350	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			903.13800	868.578	18.35	0.7650	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,691.70640	1,731.032	22.17	0.8766	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			398.19760	419.530	18.89	0.4570	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			518.99760	495.730	18.89	0.5430	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,279.09830	1,315.668	21.15	0.7922	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			154.39830	146.268	21.15	0.2078	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			155.43050	165.847	18.14	0.2413	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			920.73050	886.447	18.14	0.7587	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			498.14580	475.512	18.93	0.5238	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			432.84580	454.912	18.93	0.4762	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			458.52030	481.174	18.82	0.4864	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			492.72030	470.674	18.82	0.5136	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			639.72250	667.481	19.37	0.5802	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			376.22250	359.181	19.37	0.4198	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			629.68620	657.178	19.29	0.5716	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			390.68620	373.278	19.29	0.4284	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			644.20190	671.926	19.32	0.5762	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			387.40190	370.226	19.32	0.4238	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			643.33030	670.632	18.96	0.5569	259,534.55	387	90,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call		433.53030	415.532	18.96	0.4431	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put		295.56090	312.216	18.00	0.3489	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call		767.96090	739.316	18.00	0.6511	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put		258.89360	273.992	17.87	0.3183	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call		833.59360	803.292	17.87	0.6817	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put		755.13720	783.833	18.96	0.5811	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call		428.73720	411.933	18.96	0.4189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		240.75500	255.401	17.43	0.2888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		953.25500	922.301	17.43	0.7112	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,169.34710	1,133.783	17.25	0.7886	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		156.84710	166.883	17.25	0.2114	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,629.13010	1,666.483	20.79	0.7964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,508.14820	3,552.219	22.85	0.9575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put		0.00000	568.236	18.28	0.4836	113,647.26	200	200
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		30.32610	28.819	22.85	0.0421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,517.82610	3,561.919	22.85	0.9579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		30.00710	28.523	22.85	0.0417	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,527.50710	3,571.623	22.85	0.9583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		30.64820	29.119	22.85	0.0425	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put		686.89920	714.190	18.68	0.5489	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call		1,310.37360	1,272.880	17.17	0.8295	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put		117.87360	125.980	17.17	0.1705	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call		599.53920	577.017	18.20	0.5305	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put		517.03920	540.117	18.20	0.4695	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call		0.00000	555.136	18.28	0.5164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call		166.09150	158.464	20.94	0.1886	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put		595.61100	621.128	18.43	0.5086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call		538.11100	518.028	18.43	0.4914	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		922.09510	953.091	19.26	0.6349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call		364.59510	349.991	19.26	0.3651	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call		479.39920	461.090	18.68	0.4511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		403.83360	387.929	19.04	0.3956	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		306.65430	294.182	19.64	0.3176	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put		1,084.15430	1,117.282	19.64	0.6824	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		334.27290	320.784	19.45	0.3407	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put		1,001.77290	1,033.884	19.45	0.6593	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		1,723.59150	1,761.564	20.94	0.8114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put		674.37580	701.439	18.64	0.5436	226,564.96	323	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		502.15050	483.148	18.58	0.4670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		649.65050	676.248	18.58	0.5330	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		1,828.17470	1,866.771	21.11	0.8266	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		150.67470	143.671	21.11	0.1734	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put		831.33360	861.029	19.04	0.6044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		872.75110	903.056	19.14	0.6187	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		388.29190	372.897	19.13	0.3837	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		865.79190	895.997	19.13	0.6163	0.00	0	80,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			886.73740	917.244	19.18	0.6234	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			379.23740	364.144	19.18	0.3766	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			486.87580	468.339	18.64	0.4564	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			58.01040	60.974	17.43	0.0934	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			420.91620	441.489	17.97	0.4150	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			693.41620	668.389	17.97	0.5850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,053.90580	1,086.691	19.57	0.6742	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			316.40580	303.591	19.57	0.3258	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			385.25110	369.956	19.14	0.3813	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			683.02400	658.264	18.00	0.5793	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,168.86800	1,202.892	19.84	0.7042	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			281.36800	269.792	19.84	0.2958	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			546.40460	526.077	18.39	0.4969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			583.90460	609.177	18.39	0.5031	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,710.51040	1,667.874	17.43	0.9066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			357.09200	375.781	17.80	0.3744	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,208.08080	1,242.491	19.92	0.7137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			270.58080	259.391	19.92	0.2863	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,215.45780	1,179.228	17.22	0.8027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			142.95780	152.328	17.22	0.1973	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			430.52400	451.363	18.00	0.4207	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			290.30990	278.414	19.77	0.3036	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,008.43670	975.481	17.36	0.7330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			215.93670	228.581	17.36	0.2670	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,519.81510	1,478.887	17.05	0.8785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			77.31510	81.987	17.05	0.1215	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			769.59200	742.681	17.80	0.6256	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			827.71060	799.444	17.68	0.6545	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,247.71130	1,282.499	20.01	0.7229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			260.21130	249.399	20.01	0.2771	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			838.18070	867.978	19.06	0.6068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			400.68070	384.878	19.06	0.3932	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,137.80990	1,171.514	19.77	0.6964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			276.43220	292.419	17.55	0.3169	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,460.02280	1,496.574	20.47	0.7666	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			212.52280	203.474	20.47	0.2334	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			555.13830	579.795	18.31	0.4892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			567.63830	546.695	18.31	0.5108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			315.21060	332.544	17.68	0.3455	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			34.80080	36.640	18.16	0.0587	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,250.66430	2,291.257	21.78	0.8758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			103.16430	98.157	21.78	0.1242	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,673.81200	1,631.331	17.35	0.9018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			61.31200	64.431	17.35	0.0982	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			888.93220	859.319	17.55	0.6831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			225.03020	238.055	17.37	0.2749	0.00	0	2,478

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			608.91500	586.134	18.18	0.5362	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			506.41500	529.234	18.18	0.4638	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			494.46130	475.689	18.61	0.4617	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			661.96130	688.789	18.61	0.5383	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,047.30080	2,003.540	18.16	0.9413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			143.52260	136.810	21.20	0.1662	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,104.78890	2,144.774	21.55	0.8608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			117.28890	111.674	21.55	0.1392	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,663.31740	1,700.899	20.84	0.8020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			175.81740	167.799	20.84	0.1980	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			987.53020	954.955	17.37	0.7251	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			269.04900	284.767	17.53	0.3112	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,116.73120	1,081.968	17.29	0.7715	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			174.23120	185.068	17.29	0.2285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,582.81800	1,540.763	17.14	0.8890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			70.31800	73.863	17.14	0.1110	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,881.02260	1,919.910	21.20	0.8338	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			181.63010	173.383	20.79	0.2036	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,176.67560	1,210.777	19.85	0.7061	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			279.17560	267.677	19.85	0.2939	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,336.31170	1,371.881	20.21	0.7422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			238.81170	228.782	20.21	0.2578	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			901.54900	871.667	17.53	0.6888	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			950.25490	981.300	19.18	0.6300	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			385.05490	370.400	19.18	0.3700	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			758.75470	786.125	18.33	0.5356	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			561.45470	542.725	18.33	0.4644	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,256.73050	1,290.635	19.45	0.6798	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			351.73050	339.435	19.45	0.3202	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,920.31740	1,958.557	20.66	0.7973	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			205.31740	197.357	20.66	0.2027	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			488.77220	510.135	17.56	0.4126	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			794.87220	770.035	17.56	0.5874	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,790.76680	1,828.030	20.37	0.7737	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			236.86680	227.930	20.37	0.2263	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,437.16550	1,472.464	19.74	0.7128	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			313.26550	302.364	19.74	0.2872	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,764.03960	1,800.769	20.22	0.7605	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			260.13960	250.568	20.22	0.2395	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			137.88490	146.195	16.55	0.1680	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,523.98490	1,485.995	16.55	0.8320	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			791.84890	767.561	17.56	0.5765	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			525.74890	547.761	17.56	0.4235	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			838.64530	866.839	18.33	0.5474	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			569.24530	551.038	18.33	0.4526	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			904.34840	933.481	18.43	0.5664	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			541.64840	524.381	18.43	0.4336	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,529.82100	1,492.227	16.50	0.8293	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			142.52100	151.327	16.50	0.1707	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,871.04680	1,908.443	20.31	0.7722	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			248.34680	239.343	20.31	0.2278	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			777.35810	804.445	18.13	0.5227	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			616.85810	597.545	18.13	0.4773	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			512.41940	533.529	17.34	0.4003	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			887.51940	862.029	17.34	0.5997	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,976.32920	2,013.615	20.29	0.7714	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			261.42920	252.115	20.29	0.2286	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,597.45750	1,632.941	19.71	0.7122	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			342.55750	331.441	19.71	0.2878	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,390.32930	2,429.209	20.69	0.8066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			225.12930	217.309	20.69	0.1934	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,349.07660	1,382.027	19.06	0.6491	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			453.87660	440.127	19.06	0.3509	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,025.69520	998.340	17.05	0.6417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			450.89520	470.240	17.05	0.3583	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,404.77200	1,370.182	16.54	0.7671	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			239.97200	252.082	16.54	0.2329	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,833.98470	1,794.212	16.30	0.8629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			119.18470	126.112	16.30	0.1371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,227.94510	3,181.579	17.03	0.9804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			13.14510	13.479	17.03	0.0196	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,440.87740	1,405.807	16.51	0.7770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			226.07740	237.707	16.51	0.2230	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,271.34520	2,228.632	16.21	0.9247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			56.54520	60.532	16.21	0.0753	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,470.16110	1,434.713	16.48	0.7847	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			215.36110	226.613	16.48	0.2153	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,371.71130	1,404.869	19.11	0.6538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			446.51130	432.969	19.11	0.3462	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,630.14500	1,592.196	16.35	0.8233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			165.34500	174.096	16.35	0.1767	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,652.78260	1,688.199	19.65	0.7059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			367.58260	356.298	19.65	0.2941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			992.95200	966.229	17.13	0.6283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			478.15200	498.129	17.13	0.3717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,232.74010	1,200.620	16.71	0.7160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			317.94010	332.520	16.71	0.2840	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,130.76440	1,161.234	18.61	0.5990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			535.56440	519.334	18.61	0.4010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,738.12810	2,693.438	16.12	0.9641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			23.32810	25.338	16.12	0.0359	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,918.51250	1,878.073	16.28	0.8772	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	12.40	Put			103.71250	109.973	16.28	0.1228	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,513.66270	2,553.044	20.85	0.8192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			208.46270	201.144	20.85	0.1808	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,061.65420	1,091.339	18.48	0.5810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			566.45420	549.439	18.48	0.4190	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,286.23020	1,253.306	16.65	0.7327	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			291.43020	305.206	16.65	0.2673	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,676.93640	1,712.520	19.70	0.7099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			361.73640	350.620	19.70	0.2901	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,320.41110	1,286.991	16.62	0.7430	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			275.61110	288.891	16.62	0.2570	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,199.52640	2,237.540	20.43	0.7850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			254.32640	245.640	20.43	0.2150	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,117.86520	1,088.316	16.84	0.6772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			383.06520	400.216	16.84	0.3228	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,487.11860	2,526.395	20.82	0.8166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			211.91860	204.495	20.82	0.1834	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			842.25490	818.623	17.51	0.5623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			627.45490	650.523	17.51	0.4377	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,596.84080	1,631.844	19.55	0.6964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			381.64080	369.944	19.55	0.3036	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,130.25270	1,100.012	16.82	0.6817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			375.45270	391.912	16.82	0.3183	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,416.64010	2,455.631	20.73	0.8094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			221.44010	213.731	20.73	0.1906	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			796.70080	774.056	17.64	0.5408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			681.90080	705.956	17.64	0.4592	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,300.72060	3,342.882	22.04	0.8778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			135.52060	130.982	22.04	0.1222	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,946.08760	2,986.940	21.41	0.8564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			160.88760	155.040	21.41	0.1436	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,206.70320	3,248.700	21.88	0.8726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			141.50320	136.800	21.88	0.1274	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			925.01470	899.650	17.29	0.5995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			540.21470	561.550	17.29	0.4005	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			966.33540	940.140	17.19	0.6172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			501.53540	522.040	17.19	0.3828	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,141.10330	3,182.979	21.76	0.8688	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			145.90330	141.079	21.76	0.1312	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			919.95480	894.696	17.31	0.5973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			545.15480	566.596	17.31	0.4027	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			2,039.46960	1,998.163	16.26	0.8955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			84.66960	90.063	16.26	0.1045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			890.11150	865.469	17.38	0.5841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			575.31150	597.369	17.38	0.4159	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,048.21860	2,006.853	16.26	0.8968	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			83.41860	88.753	16.26	0.1032	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			935.19830	909.629	17.27	0.6039	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			530.39830	551.529	17.27	0.3961	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,873.09750	2,913.726	21.32	0.8508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			167.89750	161.826	21.32	0.1492	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			732.72080	711.686	17.84	0.5092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			767.92080	793.586	17.84	0.4908	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			1,888.18030	1,924.511	20.01	0.7434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			312.98030	302.611	20.01	0.2566	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			940.32610	914.654	17.26	0.6061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			525.52610	546.554	17.26	0.3939	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,629.39390	2,669.210	21.00	0.8302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			194.19390	187.310	21.00	0.1698	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			118.55470	114.489	22.58	0.1073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,603.75470	3,646.389	22.58	0.8927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			118.07450	114.021	22.59	0.1068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,613.27450	3,655.921	22.59	0.8932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			119.03960	114.959	22.56	0.1077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,594.23960	3,636.859	22.56	0.8923	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			533.81060	554.870	17.23	0.3902	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			972.91060	947.270	17.23	0.6098	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,145.53220	2,182.519	20.30	0.7690	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			284.63220	274.918	20.30	0.2310	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,749.46260	1,784.899	19.76	0.7121	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			368.56260	357.299	19.76	0.2879	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			625.93480	648.703	17.43	0.4274	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			891.63480	867.703	17.43	0.5726	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			547.00280	567.877	17.15	0.3834	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,032.40280	1,006.477	17.15	0.6166	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,826.02710	1,861.173	19.69	0.7051	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			400.22710	388.573	19.69	0.2949	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			752.12360	732.117	17.96	0.4901	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			907.92360	934.717	17.96	0.5099	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,004.09880	2,039.948	19.93	0.7314	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			358.29880	347.348	19.93	0.2686	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			753.75600	778.215	17.62	0.4604	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			857.95600	835.615	17.62	0.5396	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			812.23780	837.623	17.76	0.4792	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			818.63780	797.223	17.76	0.5208	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			553.28300	574.069	17.11	0.3800	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,062.88300	1,036.869	17.11	0.6200	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,318.89140	2,356.159	20.30	0.7664	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			308.49140	298.959	20.30	0.2336	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,905.06190	1,940.131	19.75	0.7121	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			394.66190	382.931	19.75	0.2879	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			2,106.54490	2,067.028	15.58	0.8857	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	07/08/2018	Foreign Exchange Option	13.86	Call			1,051.16430	1,025.705	17.15	0.6102	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			586.06430	607.505	17.15	0.3898	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,198.29580	2,234.819	20.10	0.7470	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			343.39580	333.019	20.10	0.2530	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			101.44490	108.828	15.58	0.1143	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,022.26880	1,049.954	18.08	0.5293	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			740.56880	721.454	18.08	0.4707	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			411.74470	400.259	19.82	0.2839	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			569.97710	590.852	17.02	0.3710	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,148.07710	1,121.951	17.02	0.6290	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,517.42280	2,555.091	20.37	0.7676	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			325.52280	316.191	20.37	0.2324	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,083.64470	2,119.160	19.82	0.7161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			510.15050	528.214	16.78	0.3385	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,276.45050	1,247.214	16.78	0.6615	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			748.10590	729.513	18.23	0.4523	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,181.80590	1,210.513	18.23	0.5477	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,896.42850	2,935.425	20.72	0.7937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			292.72850	284.425	20.72	0.2063	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			0.00000	1,422.243	16.59	0.7137	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			0.00000	413.243	16.59	0.2863	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			744.76380	726.243	18.24	0.4507	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,188.46380	1,217.243	18.24	0.5493	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			741.43710	722.982	18.25	0.4491	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,195.13710	1,223.982	18.25	0.5509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,432.69830	3,385.464	15.26	0.9784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.39830	16.464	15.26	0.0216	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,062.45850	2,022.815	15.50	0.8583	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			146.15850	153.815	15.50	0.1417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,150.04800	2,185.729	19.79	0.7146	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			426.34800	414.729	19.79	0.2854	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,802.62260	1,768.266	16.19	0.8003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			236.32260	249.266	16.19	0.1997	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,069.16120	2,104.384	19.68	0.7039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			445.46120	433.384	19.68	0.2961	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,726.27710	1,691.234	16.33	0.7819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			269.97710	282.234	16.33	0.2181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,381.10180	1,411.959	18.58	0.5912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			657.40180	640.959	18.58	0.4088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,231.28400	1,204.116	16.88	0.6467	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			544.98400	565.116	16.88	0.3533	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,977.85090	1,939.740	15.72	0.8408	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			171.55090	180.740	15.72	0.1592	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,013.09820	2,047.988	19.61	0.6962	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			459.39820	446.988	19.61	0.3038	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			0.00000	2,136.811	19.72	0.7082	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			0.00000	425.811	19.72	0.2918	1,855,683.03	4,358	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,947.74540	1,910.225	15.80	0.8342	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			181.44540	191.225	15.80	0.1658	0.00	0	1,550
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			583.18470	604.027	16.95	0.3633	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,224.18470	1,197.527	16.95	0.6367	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,698.63870	2,736.476	20.43	0.7692	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			339.63870	329.976	20.43	0.2308	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,236.59990	2,272.413	19.86	0.7187	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			427.59990	415.913	19.86	0.2813	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			964.41520	990.344	17.70	0.4724	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			976.11520	953.944	17.70	0.5276	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,328.48270	1,358.058	18.32	0.5568	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			779.18270	760.658	18.32	0.4432	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			596.98470	617.660	16.87	0.3548	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,312.18470	1,284.660	16.87	0.6452	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,867.43280	2,905.708	20.46	0.7668	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			362.63280	352.708	20.46	0.2332	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,403.00060	2,439.440	19.90	0.7199	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			448.20060	436.440	19.90	0.2801	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,684.32560	2,721.880	20.21	0.7472	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			400.72560	389.980	20.21	0.2528	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			60.71030	67.017	14.46	0.0706	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,687.11030	2,645.117	14.46	0.9294	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,293.32760	1,266.052	16.91	0.6362	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			626.92760	647.952	16.91	0.3638	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,197.61270	1,225.883	18.05	0.5207	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			882.01270	861.883	18.05	0.4793	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			610.44740	629.633	16.82	0.3477	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,393.24740	1,363.533	16.82	0.6523	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,099.33080	3,137.933	20.61	0.7712	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			372.13080	361.833	20.61	0.2288	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,580.00460	2,616.655	20.00	0.7233	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			462.80460	450.554	20.00	0.2767	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			889.58620	869.018	18.27	0.4648	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,341.88620	1,371.518	18.27	0.5352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			886.23680	865.734	18.29	0.4635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,348.53680	1,378.235	18.29	0.5365	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			882.90090	862.459	18.30	0.4621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,355.20090	1,384.959	18.30	0.5379	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			625.65180	645.707	16.90	0.3406	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,485.65180	1,454.107	16.90	0.6594	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,314.59220	3,357.154	20.93	0.7698	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			394.59220	385.554	20.93	0.2302	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,758.13000	2,797.138	20.25	0.7230	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			488.13000	475.538	20.25	0.2770	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,373.95670	1,404.795	18.40	0.5106	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	13/02/2019	Foreign Exchange Option	15.10	Call			1,043.35670	1,018.894	18.40	0.4894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,056.91200	1,031.588	18.62	0.4779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,515.31200	1,548.188	18.62	0.5221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,576.28370	1,542.032	17.27	0.6406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			774.68370	798.632	17.27	0.3594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,053.56520	1,028.301	18.63	0.4768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,521.96520	1,554.901	18.63	0.5232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,050.23680	1,025.033	18.64	0.4756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,528.63680	1,561.633	18.64	0.5244	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,659.31350	1,622.571	17.70	0.6192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			968.81350	997.571	17.70	0.3808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,668.62040	1,631.732	17.68	0.6217	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			958.12040	986.732	17.68	0.3783	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,663.95630	1,627.145	17.69	0.6204	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			963.45630	992.145	17.69	0.3796	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,548.72120	1,510.229	19.02	0.5192	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,841.72120	1,882.629	19.02	0.4808	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,555.74950	1,517.133	19.01	0.5210	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,828.74950	1,869.533	19.01	0.4790	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,197.77970	5,262.101	23.05	0.7322	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			724.77970	709.701	23.05	0.2678	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,552.23520	1,513.672	19.02	0.5201	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,835.23520	1,876.072	19.02	0.4799	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,298.44270	2,262.064	18.77	0.6238	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,451.24270	1,489.564	18.77	0.3762	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,306.49540	2,270.960	18.76	0.6255	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,439.29540	1,478.460	18.76	0.3745	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,302.46380	2,266.507	18.76	0.6246	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,445.26380	1,484.007	18.76	0.3754	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,560.69020	1,599.511	18.96	0.3818	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,344.39020	2,309.611	18.96	0.6182	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,472.28920	2,444.534	18.97	0.6289	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,546.68920	1,591.234	18.97	0.3711	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,480.28590	2,452.363	18.94	0.6305	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,534.68590	1,579.063	18.94	0.3695	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,476.28260	2,448.449	18.95	0.6297	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,540.68260	1,585.149	18.95	0.3703	0.00	0	0
<b>Total \$ / R Option</b>												<b>5,373,053.62</b>	<b>46,381</b>	<b>3,956,055</b>
<b>Total \$ / R</b>												<b>1,021,700,949.72</b>	<b>120,042</b>	<b>5,367,603</b>
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.76520		13.80820			0.0000	371,660.40	27	587
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		13.96690		14.01250			0.0000	69,834.50	5	128
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		14.16810		14.21480			0.0000	0.00	0	14
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		14.36900		14.41630			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



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			15.00500		15.07050			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>441,494.90</b>	<b>32</b>	<b>729</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			30,130.51030	26,831.150	20.29	0.5187	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			24,310.51030	25,311.150	20.29	0.4813	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			29,623.50820	26,370.657	20.32	0.5127	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			24,803.50820	25,850.657	20.32	0.4873	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			30,643.56420	27,316.779	20.28	0.5249	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			23,823.56420	24,796.779	20.28	0.4751	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			70,393.00430	67,866.192	17.95	0.5908	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			41,143.00430	43,176.192	17.95	0.4092	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			69,865.63610	67,352.216	17.96	0.5879	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			41,615.63610	43,662.216	17.96	0.4121	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			70,923.42510	68,382.907	17.93	0.5937	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			40,673.42510	42,692.907	17.93	0.4063	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			87,550.89110	85,122.190	17.42	0.5775	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			59,070.89110	61,312.190	17.42	0.4225	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			87,068.96910	84,650.283	17.44	0.5753	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			59,588.96910	61,840.283	17.44	0.4247	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			88,035.56820	85,596.419	17.41	0.5797	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			58,555.56820	60,786.419	17.41	0.4203	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			108,847.58580	106,372.914	17.22	0.5953	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			68,217.58580	70,472.914	17.22	0.4047	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			108,367.41360	105,900.165	17.23	0.5935	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			68,737.41360	71,000.165	17.23	0.4065	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			109,330.25230	106,847.142	17.21	0.5971	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			67,700.25230	69,947.142	17.21	0.4029	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			5,097.58060	5,405.083	0.70	0.5717	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			3,884.59370	4,197.740	0.68	0.5014	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			3,884.59370	4,197.740	0.68	0.4986	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			3,471.69700	3,783.384	0.69	0.4641	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			4,471.69700	4,783.384	0.69	0.5359	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			3,097.58060	3,405.083	0.70	0.4283	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			166,395.62910	162,724.407	17.69	0.6204	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			96,345.62910	99,224.407	17.69	0.3796	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			165,931.34700	162,267.093	17.70	0.6192	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			96,881.34700	99,767.093	17.70	0.3808	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			166,862.04300	163,183.130	17.68	0.6217	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			95,812.04300	98,683.130	17.68	0.3783	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>441,494.90</b>	<b>32</b>	<b>729</b>
£ / R	On	01/12/2017			18.21510		18.39720			0.0000	0.00	0	0
£ / R	On	15/12/2017			18.26310		18.44550			0.0000	0.00	0	10
£ / R	On	18/12/2017			18.27370		18.45590			0.0000	15,770,203.10	863	214,161

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			18.43680		18.62160			0.0000	0.00	0	10
£ / R	On	01/03/2018	Foreign Exchange Future			18.53830		18.72510			0.0000	0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			18.58640		18.77490			0.0000	0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			18.60000		18.78920			0.0000	4,650,000.00	250	13,065
£ / R	On	18/06/2018	Foreign Exchange Future			18.92890		19.12010			0.0000	378,578.00	20	4,422
£ / R	On	17/09/2018	Foreign Exchange Future			19.25790		19.45320			0.0000	0.00	0	3,565
£ / R	On	14/06/2019	Foreign Exchange Future			20.01860		20.23540			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>20,798,781.10</b>	<b>1,133</b>	<b>235,288</b>
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Put			808.57050	980.410	30.12	0.9710	0.00	0	0
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Call			15.77050	5.510	30.12	0.0290	0.00	0	15,200
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			479.87700	583.339	22.00	0.6661	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			265.37700	186.439	22.00	0.3339	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.35040	0.716	44.68	0.0014	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,685.45040	6,867.016	44.68	0.9986	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			263.95540	327.041	21.30	0.4578	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			519.85540	400.741	21.30	0.5422	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,397.28180	1,560.636	23.60	0.9228	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			53.18180	34.337	23.60	0.0772	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.33360	0.707	44.68	0.0013	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,695.43360	6,877.007	44.68	0.9987	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.31710	0.697	44.68	0.0013	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,705.41710	6,886.997	44.68	0.9987	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			774.94440	888.437	19.99	0.6029	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			486.54440	415.237	19.99	0.3971	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			1,008.73200	1,133.172	19.37	0.6277	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			503.83200	441.472	19.37	0.3723	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			909.75890	1,026.084	19.01	0.5745	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			634.65890	562.484	19.01	0.4255	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,752.25380	1,602.257	18.26	0.7911	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			193.05380	232.257	18.26	0.2089	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,768.23240	1,617.609	18.26	0.7944	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			189.03240	227.609	18.26	0.2056	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,939.73750	1,782.880	18.30	0.8269	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			150.53750	182.880	18.30	0.1731	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,681.67090	1,831.113	19.91	0.7484	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			330.87090	291.113	19.91	0.2516	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,760.23370	1,609.926	18.26	0.7927	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			191.03370	229.926	18.26	0.2073	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			882.31460	996.811	18.88	0.5605	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			671.51460	596.811	18.88	0.4395	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,692.62110	1,563.659	17.64	0.6885	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			472.52110	534.759	17.64	0.3115	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,685.88820	1,557.230	17.64	0.6870	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			475.78820	538.330	17.64	0.3130	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,699.37400	1,570.108	17.64	0.6900	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			469.27400	531.208	17.64	0.3100	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,859.25620	1,730.043	17.38	0.6626	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			666.05620	732.143	17.38	0.3374	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,871.88020	1,742.165	17.38	0.6652	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			658.68020	724.264	17.38	0.3348	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,865.56160	1,736.097	17.38	0.6639	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			662.36160	728.197	17.38	0.3361	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,586.42610	2,441.133	17.39	0.6694	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			991.02610	1,062.533	17.39	0.3306	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,598.42630	2,452.786	17.39	0.6712	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			983.02630	1,054.186	17.39	0.3288	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,592.42570	2,446.954	17.39	0.6703	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			987.02570	1,058.354	17.39	0.3297	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>18,900</b>
<b>Total £ / R</b>												<b>20,798,781.10</b>	<b>1,133</b>	<b>254,188</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12372		0.12439			0.0000	0.00	0	195
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12619		0.12688			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12870		0.12942			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13129		0.13000			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14377		0.14485			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>195</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			99.96270	78.288	24.53	0.2022	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			660.86270	706.288	24.53	0.7978	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,445.78940	1,378.641	25.64	0.9766	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			6.68940	6.641	25.64	0.0234	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			537.23940	476.776	21.76	0.7340	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			98.13940	104.775	21.76	0.2660	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			946.15140	881.681	19.00	0.7028	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			257.85140	262.881	19.00	0.2972	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			453.99180	412.972	20.73	0.4195	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			765.69180	794.172	20.73	0.5805	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,729.96810	1,655.330	17.16	0.9329	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			41.66810	36.531	17.16	0.0671	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			763.74660	711.409	20.19	0.5034	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			822.04660	841.009	20.19	0.4966	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			444.01530	409.413	21.57	0.3285	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,502.31530	1,539.013	21.57	0.6715	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,274.81130	1,204.959	18.54	0.7179	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			333.11130	334.559	18.54	0.2821	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	129.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			0.00000	870.700		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	1,129.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,191.33030	2,088.892	19.01	0.7069	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			706.63030	712.392	19.01	0.2931	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,723.90260	1,629.848	20.45	0.5915	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,239.20260	1,253.348	20.45	0.4085	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,791.16670	2,678.680	17.03	0.8315	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			306.46670	302.180	17.03	0.1685	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>195</b>
€ / R	On	28/11/2017	Foreign Exchange Future			16.30930		16.43840			0.0000	13,047,440.00	800	0
€ / R	On	15/12/2017	Foreign Exchange Future			16.32460		16.45100			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.37250		16.50150			0.0000	29,077,560.00	1,776	110,732
€ / R	On	27/12/2017	Foreign Exchange Future			16.40580		16.53420			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.54080		16.67160			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.64200		16.77450			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.69440		16.82960			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.70830		16.84430			0.0000	5,647,405.40	338	36,992
€ / R	On	29/03/2018	Foreign Exchange Future			16.74330		16.88110			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			17.05170		17.18830			0.0000	0.00	0	546
€ / R	On	17/09/2018	Foreign Exchange Future			17.40190		17.54160			0.0000	0.00	0	4,679
€ / R	On	14/12/2018	Foreign Exchange Future			17.74460		17.88930			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.53800		18.71170			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>47,772,405.40</b>	<b>2,914</b>	<b>155,776</b>
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			0.00640	0.000	19.10	0.0000	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			928.40640	799.300	19.10	1.0000	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			313.33090	372.132	18.60	0.6089	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			244.33090	176.732	18.60	0.3911	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			612.12100	505.697	18.60	0.7090	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			110.62100	133.197	18.60	0.2910	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			474.68750	379.456	18.74	0.6039	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			173.18750	206.956	18.74	0.3961	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			767.72320	652.545	18.45	0.8011	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			66.22320	80.045	18.45	0.1989	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			942.06200	817.014	18.31	0.8747	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			40.56200	44.514	18.31	0.1253	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,373.08680	2,244.035	24.73	0.9950	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			1.58680	1.535	24.73	0.0050	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			321.68670	380.668	19.22	0.5755	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			293.18670	223.168	19.22	0.4245	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			263.30330	198.108	19.37	0.3891	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			361.80330	425.608	19.37	0.6109	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			2.48610	1.206	40.45	0.0027	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			4,910.98610	5,038.706	40.45	0.9973	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,502.66610	2,373.564	25.11	0.9965	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1.16610	1.064	25.11	0.0035	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			16.21810	11.276	22.69	0.0336	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,584.71810	1,708.776	22.69	0.9664	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			16.94300	11.630	22.61	0.0346	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,565.44300	1,689.130	22.61	0.9654	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			251.35770	298.337	18.93	0.5008	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			362.85770	280.837	18.93	0.4992	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			16.57680	11.452	22.65	0.0341	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,575.07680	1,698.952	22.65	0.9659	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			84.63520	101.059	20.44	0.1892	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			998.83520	886.859	20.44	0.8108	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			166.09210	193.112	17.57	0.2547	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,037.69210	933.912	17.57	0.7453	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			409.38490	461.229	17.22	0.4185	134,678.90	292	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			773.88490	693.229	17.22	0.5815	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			738.46630	813.134	17.67	0.5588	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			558.06630	497.534	17.67	0.4412	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			62.89880	70.399	16.66	0.0943	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,867.93950	2,734.921	18.55	0.9625	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			733.39330	807.505	17.57	0.5518	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			577.69330	515.805	17.57	0.4482	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,046.50980	1,917.932	16.68	0.9066	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			62.20980	69.632	16.68	0.0934	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,037.19880	1,908.699	16.66	0.9057	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			76.59750	85.666	16.27	0.1132	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,825.17740	1,700.957	16.28	0.8794	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			80.87740	92.657	16.28	0.1206	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,055.82930	1,927.173	16.70	0.9076	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			61.52930	68.873	16.70	0.0924	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			23.63950	26.621	18.55	0.0375	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			467.61380	522.759	17.02	0.4283	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			811.91380	731.059	17.02	0.5717	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			872.64760	788.107	16.92	0.5998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			418.34760	469.807	16.92	0.4002	173,358.71	369	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,870.89750	1,743.966	16.27	0.8868	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			868.62290	948.646	17.71	0.5865	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			539.72290	481.946	17.71	0.4135	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,881.30970	1,768.800	15.80	0.8065	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			203.00970	227.100	15.80	0.1935	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,989.86840	2,859.251	16.28	0.9385	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			51.56840	57.551	16.28	0.0615	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,519.47550	1,416.982	15.94	0.7245	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			331.17550	365.282	15.94	0.2755	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,889.15150	1,776.437	15.80	0.8080	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			200.85150	224.737	15.80	0.1920	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,254.45810	3,122.186	16.41	0.9548	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			36.15810	40.486	16.41	0.0452	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,235.49580	1,147.266	16.20	0.6418	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			487.19580	535.566	16.20	0.3582	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,897.24600	1,784.092	15.80	0.8095	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			198.94600	222.392	15.80	0.1905	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,465.27270	3,331.978	16.52	0.9651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			26.97270	30.278	16.52	0.0349	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,095.60510	1,975.169	15.80	0.8434	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			157.30510	173.469	15.80	0.1566	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,548.81850	4,674.552	21.70	0.9182	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			107.11850	96.252	21.70	0.0818	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,526.03630	3,646.200	20.33	0.8766	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			164.33630	147.900	20.33	0.1234	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,846.91090	1,945.246	18.44	0.7153	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			425.21090	386.946	18.44	0.2847	0.00	0	7,000
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,329.93200	4,456.000	21.13	0.8541	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			241.53200	227.900	21.13	0.1459	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,242.76350	1,162.276	16.30	0.5765	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,237.87140	1,157.611	16.31	0.5749	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			806.27140	865.711	16.31	0.4251	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,232.99620	1,152.962	16.32	0.5733	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			801.16350	860.376	16.30	0.4235	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,350.56670	3,216.020	15.02	0.9397	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			811.39620	871.062	16.32	0.4267	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			58.96670	64.120	15.02	0.0603	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,904.42930	1,797.065	15.66	0.7482	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			362.82930	395.164	15.66	0.2518	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,213.05100	1,284.396	16.69	0.4851	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			1,208.27950	1,135.103	16.69	0.5136	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,218.97950	1,290.503	16.69	0.4864	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			1,216.42860	1,142.903	16.68	0.5162	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,207.12860	1,278.303	16.68	0.4838	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1,212.35100	1,138.996	16.69	0.5149	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,513.20320	2,391.783	15.95	0.7184	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			661.50320	713.783	15.95	0.2816	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,507.04300	2,385.807	15.95	0.7173	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			665.34300	717.807	15.95	0.2827	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,500.89560	2,379.843	15.96	0.7163	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			669.19560	721.843	15.96	0.2837	0.00	0	0
<b>Total € / R Option</b>												<b>308,037.61</b>	<b>661</b>	<b>853,838</b>
<b>Total € / R</b>												<b>48,080,443.01</b>	<b>3,575</b>	<b>1,009,614</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.46170		10.51080			0.0000	0.00	0	15,700

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	27/12/2017	Foreign Exchange Future			10.47690		10.52550			0.0000	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Future			10.50800		10.55710			0.0000	0.00	0	5
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.61050		10.66160			0.0000	8,053,369.50	759	656
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.76110		10.81340			0.0000	0.00	0	5,346
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.91320		10.96620			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			11.06170		11.11720			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.39520		11.46390			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>8,053,369.50</b>	<b>759</b>	<b>32,519</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,354.53010	1,402.932	25.80	0.9797	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			5.22760	4.542	25.87	0.0199	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,364.42760	1,412.842	25.87	0.9801	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			5.12770	4.455	25.94	0.0195	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,374.32770	1,422.755	25.94	0.9805	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			5.33010	4.632	25.80	0.0203	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			581.87440	540.573	19.69	0.8070	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			56.37440	63.673	19.69	0.1930	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			573.79920	532.743	19.70	0.8020	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			58.29920	65.843	19.70	0.1980	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			590.12390	548.578	19.70	0.8119	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			54.62390	61.678	19.70	0.1881	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			344.30360	379.327	18.61	0.5820	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			221.40360	207.327	18.61	0.4180	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			117.98790	141.730	16.16	0.2425	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			784.86650	756.960	16.16	0.7644	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			113.26650	136.460	16.16	0.2356	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			777.20930	749.577	16.16	0.7610	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			115.60930	139.077	16.16	0.2390	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			769.58790	742.230	16.16	0.7575	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			641.67910	630.506	15.69	0.6028	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			338.27910	379.406	15.69	0.3972	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			652.82370	641.205	15.67	0.6092	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			329.42370	370.105	15.67	0.3908	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			647.23410	635.839	15.68	0.6060	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			333.83410	374.739	15.68	0.3940	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			531.70150	521.753	15.64	0.4771	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			675.50150	718.553	15.64	0.5229	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			527.83920	518.004	15.65	0.4746	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			681.63920	724.804	15.65	0.5254	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			524.00270	514.284	15.67	0.4721	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			687.80270	731.084	15.67	0.5279	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			910.56500	952.579	15.65	0.5627	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			544.58790	530.905	15.62	0.4415	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			897.38790	939.205	15.62	0.5585	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			541.16390	527.584	15.64	0.4394	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			903.96390	945.884	15.64	0.5606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			537.76500	524.278	15.65	0.4373	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,068.11140	1,035.332	14.85	0.6116	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			604.21140	640.132	14.85	0.3884	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,062.99880	1,030.359	14.86	0.6097	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			609.09880	645.159	14.86	0.3903	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,057.90720	1,025.402	14.87	0.6078	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			614.00720	650.202	14.87	0.3922	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>8,053,369.50</b>	<b>759</b>	<b>32,519</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.75450		10.85860			0.0000	0.00	0	1,050
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.92470		11.03230			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.09470		11.20400			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,150</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			394.31410	316.005	19.09	0.6820	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			75.71410	101.505	19.09	0.3180	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			387.08760	309.515	19.10	0.6742	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			78.48760	105.015	19.10	0.3258	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			401.61040	322.576	19.08	0.6896	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			73.01040	98.076	19.08	0.3104	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,027.44670	942.296	15.91	0.8346	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			65.14670	87.596	15.91	0.1654	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,018.98770	934.200	15.91	0.8318	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			66.68770	89.500	15.91	0.1682	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,035.93460	950.421	15.91	0.8374	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			63.63460	85.721	15.91	0.1626	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			706.98850	655.660	15.58	0.6080	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			322.98850	380.960	15.58	0.3920	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			701.31400	650.368	15.59	0.6049	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			327.31400	385.668	15.59	0.3951	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			712.69680	660.981	15.57	0.6111	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			318.69680	376.282	15.57	0.3889	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,150</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.01350		14.10130			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.31900		14.41160			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.62920		14.72210			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.94480		15.04000			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.29610		16.42750			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			303.87140	247.153	19.50	0.4988	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			232.57140	263.653	19.50	0.5012	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			298.50140	242.752	19.53	0.4926	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			237.20140	269.252	19.53	0.5074	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			309.30080	251.618	19.47	0.5050	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			228.00080	258.118	19.47	0.4950	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			663.06960	607.211	16.56	0.5697	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			401.46960	438.211	16.56	0.4303	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			657.65820	602.036	16.56	0.5667	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			406.05820	443.036	16.56	0.4333	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			668.51210	612.413	16.55	0.5728	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			396.91210	433.413	16.55	0.4272	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			805.74060	755.458	16.30	0.5465	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			613.64060	656.258	16.30	0.4535	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			800.95800	750.837	16.31	0.5442	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			618.85800	661.637	16.31	0.4558	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			796.20310	746.244	16.31	0.5420	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			624.10310	667.044	16.31	0.4580	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			0.00000	95.200	1.0000	1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			0.00000	105.200	1.0000	1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			0.00000	85.200	1.0000	1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			528.82020	571.763	15.54	0.2687	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,229.94840	2,140.113	15.52	0.7337	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			522.44840	564.013	15.52	0.2663	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,223.12470	2,133.977	15.53	0.7325	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			525.62470	567.877	15.53	0.2675	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,216.32020	2,127.863	15.54	0.7313	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.08330		2.09050			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.09930		2.10770			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.11670		2.12540			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.13480		2.14000			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.19400		2.20720			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,450.19520	1,377.078	21.41	0.9106	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			45.19520	44.078	21.41	0.0894	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,358.37940	1,285.568	21.16	0.8955	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			53.37940	52.568	21.16	0.1045	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,543.18230	1,469.858	21.65	0.9238	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			38.18230	36.858	21.65	0.0762	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			158.56310	176.192	17.17	0.1610	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,953.18880	1,888.394	17.17	0.8253	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			176.18880	195.394	17.17	0.1747	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,872.26790	1,809.122	17.16	0.8109	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			195.26790	216.122	17.16	0.1891	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,035.56310	1,969.192	17.17	0.8390	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,619.97560	1,572.824	16.58	0.6703	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			565.97560	605.824	16.58	0.3297	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,558.29410	1,514.474	16.64	0.6553	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			604.29410	647.473	16.64	0.3447	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,683.23540	1,632.809	16.52	0.6852	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			529.23540	565.809	16.52	0.3148	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	48.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			0.00000	52.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			0.00000	152.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,082.15510	2,990.769	16.60	0.7260	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			810.15510	850.769	16.60	0.2740	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,015.26670	2,925.030	16.59	0.7179	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			843.26670	885.030	16.59	0.2821	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,149.91310	3,057.396	16.61	0.7341	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			777.91310	817.396	16.61	0.2659	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.20360		2.22070			0.0000	220,360.00	100	800
DKK / R	On	19/03/2018	Foreign Exchange Future			2.24960		2.26740			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.29660		2.31490			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.34410		2.36000			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.62050		2.64560			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>220,360.00</b>	<b>100</b>	<b>800</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			17.86260	18.398	22.57	0.0386	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,027.74610	1,857.957	22.32	0.9546	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			20.74610	21.957	22.32	0.0454	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,222.37640	2,051.388	22.81	0.9673	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			15.37640	15.388	22.81	0.0327	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,124.86260	1,954.398	22.57	0.9614	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			531.19190	613.102	18.01	0.3745	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,426.48980	1,322.828	17.85	0.6610	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			452.48980	526.828	17.85	0.3390	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,364.87910	1,265.009	17.93	0.6433	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	19/03/2018	Foreign Exchange Option	2.18	Put			490.87910	569.009	17.93	0.3567	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,305.19190	1,209.102	18.01	0.6255	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,666.98570	1,576.049	17.21	0.6289	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			717.98570	810.049	17.21	0.3711	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,611.73750	1,523.725	17.29	0.6153	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			762.73750	857.725	17.29	0.3847	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,723.75680	1,629.869	17.14	0.6425	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			674.75680	763.869	17.14	0.3575	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			0.00000	59.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			0.00000	159.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			0.00000	259.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			371.75600	411.000	16.49	0.1375	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,346.97560	5,136.498	16.51	0.8572	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			390.97560	431.498	16.51	0.1428	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,266.87500	5,057.683	16.53	0.8518	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			410.87500	452.683	16.53	0.1482	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,427.75600	5,216.000	16.49	0.8625	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>220,360.00</b>	<b>100</b>	<b>800</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76450		1.77020			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79190		1.79790			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.81960		1.82550			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.84720		1.85000			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.02160		2.03140			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			369.31570	324.787	21.31	0.4851	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			367.31570	379.787	21.31	0.5149	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			325.00110	283.208	21.47	0.4408	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			423.00110	438.208	21.47	0.5592	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			417.95730	370.842	21.14	0.5304	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			315.95730	325.842	21.14	0.4696	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,015.41950	976.726	17.67	0.6370	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			436.41950	457.726	17.67	0.3630	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			958.46670	921.241	17.76	0.6143	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			479.46670	502.242	17.76	0.3857	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,074.77330	1,034.630	17.58	0.6595	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			395.77330	415.630	17.58	0.3405	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,268.08560	1,234.652	17.06	0.6277	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			613.08560	638.652	17.06	0.3723	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,214.95850	1,182.005	17.15	0.6104	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	1.77	Put			659.95850	686.005	17.15	0.3896	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,323.11730	1,289.181	16.98	0.6450	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			568.11730	593.181	16.98	0.3550	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			0.00000	128.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	72.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			0.00000	28.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			568.12650	587.837	17.08	0.2159	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,313.15880	3,233.796	17.10	0.7760	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			599.15880	617.796	17.10	0.2240	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,245.22670	3,164.724	17.11	0.7678	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			631.22670	648.724	17.11	0.2322	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,382.12650	3,303.837	17.08	0.7841	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13280		0.13310			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13190		0.13200			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13120		0.13290			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13170		0.13270			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
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.67860		1.69770			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.70780		1.72750			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.73740		1.75770			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.76740		1.79000			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86470		1.88870			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.53680		9.54030			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.66530		9.67000			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.79590		9.80140			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.92830		9.93000			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.83510		10.85510			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			88.76230	81.984	20.79	0.2891	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			358.46230	355.184	20.79	0.7109	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	18/12/2017	Foreign Exchange Option	9.82	Call			86.18750	79.504	20.82	0.2823	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			365.88750	362.704	20.82	0.7177	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			91.40000	84.530	20.77	0.2961	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			351.10000	347.729	20.77	0.7039	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			477.63980	476.889	17.08	0.6127	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			257.63980	261.589	17.08	0.3873	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			472.01280	471.309	17.09	0.6083	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			262.01280	266.009	17.09	0.3917	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			483.31400	482.514	17.07	0.6170	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			253.31400	257.214	17.07	0.3830	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			465.63510	466.212	16.76	0.5105	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			504.23510	510.312	16.76	0.4895	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			461.43830	462.041	16.77	0.5073	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			510.03830	516.141	16.77	0.4927	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			469.86470	470.418	16.74	0.5137	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			498.46470	504.518	16.74	0.4863	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			0.00000	1.700		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			0.00000	11.700		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	8.300		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,360.03490	1,346.521	15.75	0.7085	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			424.93490	431.421	15.75	0.2915	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,353.98180	1,340.506	15.75	0.7067	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			428.88180	435.406	15.75	0.2933	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,366.11390	1,352.557	15.74	0.7103	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			421.01390	427.457	15.74	0.2897	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32760		1.33230			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33880		1.34380			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35080		1.35590			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.36400		1.37000			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.47600		1.48440			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			323.00000	276.000		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			223.00000	176.000		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			123.00000	76.000		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			438.00000	388.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			338.00000	288.000		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			238.00000	188.000		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			359.00000	308.000		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			259.00000	208.000		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			459.00000	408.000		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	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			0.00000	60.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			0.00000	160.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	40.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,644.00000	1,560.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,544.00000	1,460.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,744.00000	1,660.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32750		1.33660			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33170		1.34090			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33600		1.34510			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34020		1.35000			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18940		1.19510			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19630		1.20210			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20350		1.20920			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.21110		1.22000			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,518.14000		24,668.74000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,919.46000		25,080.18000			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
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future			10.23210		10.26700			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.39240		10.43000			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.55590		10.59430			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.72180		10.76000			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.76570		11.83970			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			497.85810	464.260	19.19	0.8315	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			40.85810	42.160	19.19	0.1685	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			489.68210	456.198	19.21	0.8255	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			42.68210	44.099	19.21	0.1745	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			506.09340	472.386	19.18	0.8374	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			39.09340	40.286	19.18	0.1626	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			640.45880	620.500	16.28	0.6979	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			170.45880	188.100	16.28	0.3021	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			633.88010	614.107	16.29	0.6939	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			173.88010	191.707	16.29	0.3061	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			647.08920	626.939	16.26	0.7019	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			167.08920	184.539	16.26	0.2981	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			756.40170	740.024	15.60	0.6695	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			262.10170	284.124	15.60	0.3305	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			750.33590	734.113	15.61	0.6663	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			266.03590	288.213	15.61	0.3337	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			762.50290	745.973	15.59	0.6726	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			258.20290	280.073	15.59	0.3274	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	721.800		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	711.800		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	731.800		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,065.26920	2,006.337	15.55	0.8274	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			215.56920	230.637	15.55	0.1726	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,057.47100	1,998.631	15.55	0.8261	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			217.77100	232.931	15.55	0.1739	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,049.69220	1,990.945	15.55	0.8247	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			219.99220	235.245	15.55	0.1753	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.46580		3.51890			0.0000	0.00	0	4,775

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	19/03/2018	Foreign Exchange Future			3.41370		3.46740			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.35870		3.41280			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.30520		3.36000			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.31910		3.39290			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,208</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			5.58780	4.298	20.66	0.0606	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			226.68780	278.498	20.66	0.9394	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			5.27650	4.057	20.97	0.0569	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			236.37650	288.257	20.97	0.9431	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			5.92920	4.560	20.36	0.0645	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			217.02920	268.760	20.36	0.9355	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			86.44510	64.100	14.31	0.3635	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			139.04510	170.400	14.31	0.6365	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			82.49670	60.950	14.33	0.3503	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			145.09670	177.250	14.33	0.6497	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			90.53090	67.379	14.29	0.3769	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			133.13090	163.679	14.29	0.6231	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			62.76090	49.239	14.96	0.2369	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			309.96090	350.539	14.96	0.7631	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			60.62970	47.512	15.00	0.2301	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			317.82970	358.812	15.00	0.7699	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			64.96260	51.026	14.93	0.2440	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			302.16260	342.326	14.93	0.7560	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			0.00000	54.800		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			0.00000	64.800		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			0.00000	44.800		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			218.04470	185.540	16.44	0.4209	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			355.14470	396.440	16.44	0.5791	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			214.53500	182.555	16.47	0.4157	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			361.63500	403.455	16.47	0.5843	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			221.60660	188.574	16.41	0.4261	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			348.70660	389.474	16.41	0.5739	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>5,208</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35030		1.35190			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.33630		1.33790			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.31560		1.31680			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.29470		1.30000			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



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,093,614,307.00	78,599	1,846,165
Total Options									5,681,091.23	47,042	4,828,793
<b>Grand Total:</b>									<b>1,099,295,398.23</b>	<b>125,641</b>	<b>6,674,958</b>