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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/11/2017 Foreign Exchange Future			13.71760		13.72740			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.72190		13.73390			0.0000	0.00	0	24
\$ / R On 06/12/2017 Foreign Exchange Future			13.72640		13.73830			0.0000	0.00	0	0
\$ / R On 14/12/2017 Foreign Exchange Future			13.74430		13.75620			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.74650		13.75850			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.75320		13.76520			0.0000	1,824,843,342.00	132,685	963,269
\$ / R On 19/12/2017 Foreign Exchange Future			13.75540		13.76740			0.0000	233,841.80	17	317
\$ / R On 21/12/2017 Foreign Exchange Future			13.75980		13.77190			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.76210		13.77420			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.77320		13.78540			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.77760		13.78990			0.0000	0.00	0	500
\$ / R On 02/01/2018 Foreign Exchange Future			13.78660		13.79870			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.79100		13.80310			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			13.80220		13.81420			0.0000	0.00	0	200
\$ / R On 10/01/2018 Foreign Exchange Future			13.80450		13.81640			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.80900		13.82080			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			13.81790		13.82970			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.82240		13.83410			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.82460		13.83630			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.83810		13.84960			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.85150		13.86290			0.0000	0.00	0	1,930

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Future			13.85380		13.86510			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			13.86480		13.87620			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.86920		13.88060			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.87800		13.88950			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.88020		13.89170			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.88460		13.89610			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.88680		13.89830			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.91330		13.92490			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			13.91550		13.92710			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.91770		13.92930			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.94650		13.95810			0.0000	18,576,738.00	1,332	1,521
\$ / R	On	19/03/2018	Foreign Exchange Future			13.95530		13.96690			0.0000	849,556,798.10	60,877	222,920
\$ / R	On	29/03/2018	Foreign Exchange Future			13.97740		13.98910			0.0000	0.00	0	699
\$ / R	On	24/04/2018	Foreign Exchange Future			14.03500		14.04660			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.03720		14.04880			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.04830		14.05990			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.06820		14.07980			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.07260		14.08420			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.07930		14.09090			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.08150		14.09310			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.11690		14.12850			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.15690		14.16810			0.0000	17,384,673.20	1,228	121,395
\$ / R	On	29/06/2018	Foreign Exchange Future			14.18130		14.19240			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.18800		14.19900			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.22790		14.23860			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.23680		14.24740			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.23900		14.24960			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.25240		14.26280			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.26790		14.27820			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.28130		14.29150			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.32120		14.33110			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.35930		14.36900			0.0000	143,593.00	10	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.38410		14.39350			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.44480		14.45360			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.45380		14.46260			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.45830		14.46700			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.46950		14.47810			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.48750		14.49600			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.52570		14.53390			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.55870		14.56750			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.59930		14.60840			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.70440		14.71410			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.78330		14.79340			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.99350		15.00500			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.43270		15.44760			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.94070		15.95250			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	28/07/2020	Foreign Exchange Future			16.06900		16.08010			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.20300		16.21330			0.0000	0.00	0	0
Total \$ / R Future												2,710,738,986.10	196,149	1,416,573
\$ / R	On	30/11/2017	Foreign Exchange Option	14.00	Put			288.68040	287.598	25.61	0.9349	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	14.00	Call			16.08040	5.198	25.61	0.0651	0.00	0	30,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			18.90370	8.345	21.61	0.1107	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			216.30370	195.945	21.61	0.8893	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			977.48490	967.600	29.13	1.0000	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			0.08490	0.000	29.13	0.0000	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			743.20380	752.868	24.25	0.9683	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			7.10380	4.768	24.25	0.0317	0.00	0	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			78.77820	64.802	15.73	0.3691	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			172.67820	146.702	15.73	0.6309	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			579.93820	586.455	20.34	0.9249	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			18.23820	12.855	20.34	0.0751	0.00	0	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			276.48910	261.016	17.72	0.5853	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			172.68910	145.316	17.72	0.4147	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			129.14700	111.920	17.73	0.3277	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			357.64700	328.420	17.73	0.6723	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			244.12660	228.822	18.41	0.5175	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			222.62660	195.322	18.41	0.4825	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			109.85080	95.887	18.68	0.2637	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			70.61380	58.487	18.44	0.1822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			585.81380	561.687	18.44	0.8178	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			641.51080	618.491	18.33	0.8506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			12.57120	9.876	20.82	0.0372	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,356.78420	1,368.163	23.14	0.9604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			11.98420	11.363	23.14	0.0396	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,740.76190	1,752.239	25.00	0.9807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			5.96190	5.439	25.00	0.0193	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,371.70230	1,358.638	22.51	0.9795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			3.69640	2.991	23.28	0.0117	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,016.10040	2,003.869	25.14	0.9972	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			0.90040	0.668	25.14	0.0028	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			201.78890	177.559	19.71	0.4092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			346.58890	334.359	19.71	0.5908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,127.77120	1,113.076	20.82	0.9628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			8.46700	6.885	21.83	0.0260	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			691.07630	669.081	18.23	0.8758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			45.87630	35.881	18.23	0.1242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			293.21130	266.818	19.15	0.5440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			228.01130	213.618	19.15	0.4560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,558.89640	1,546.191	23.28	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			2.20750	1.736	28.69	0.0061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,251.30250	1,261.677	22.84	0.9494	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	15.00	Call			16.50250	14.877	22.84	0.0506	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			143.12890	128.490	18.83	0.3250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			408.32890	381.690	18.83	0.6750	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,273.66700	1,260.085	21.83	0.9740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			1.85230	1.085	35.28	0.0033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,767.15400	1,754.722	24.13	0.9939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			1.95400	1.522	24.13	0.0061	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,366.43470	1,377.888	23.17	0.9613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			11.63470	11.088	23.17	0.0387	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,477.00750	2,488.536	28.69	0.9939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			535.36710	527.853	20.52	0.7355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,436.66370	3,447.882	35.51	0.9967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			1.86370	1.082	35.51	0.0033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			796.53620	776.856	18.46	0.9129	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			31.33620	23.656	18.46	0.0871	0.00	0	11,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,406.65230	3,417.885	35.28	0.9967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1.65340	0.771	41.03	0.0021	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			143.76320	122.529	20.25	0.3083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			468.56320	459.329	20.25	0.6917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			601.48190	577.659	18.41	0.8276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			66.28190	54.459	18.41	0.1724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			120.56710	101.053	20.52	0.2645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			822.25230	822.798	21.54	0.8629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,056.53760	3,067.943	32.51	0.9963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			1.73760	1.143	32.51	0.0037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			127.90630	107.809	20.43	0.2786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			512.70630	504.609	20.43	0.7214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,296.45340	4,307.571	41.03	0.9979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			95.39830	81.949	18.60	0.2350	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			170.71140	147.880	19.98	0.3567	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			405.51140	394.680	19.98	0.6433	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,366.63750	3,377.890	34.96	0.9967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			1.83750	1.090	34.96	0.0033	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			57.45230	45.998	21.54	0.1371	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,237.74970	2,249.239	27.49	0.9914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			489.09980	463.327	18.64	0.7479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			103.89980	90.127	18.64	0.2521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			61.79090	49.335	21.46	0.1456	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			796.59090	796.135	21.46	0.8544	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			510.59830	485.148	18.60	0.7650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,526.69920	3,537.874	36.22	0.9968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,786.47400	2,798.021	30.39	0.9958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			1.67400	1.221	30.39	0.0042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,476.67920	3,487.878	35.83	0.9968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			1.87920	1.078	35.83	0.0032	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			2.94970	2.439	27.49	0.0086	0.00	0	117,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1.90330	1.073	36.30	0.0032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,536.70330	3,547.873	36.30	0.9968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1.90740	1.072	36.38	0.0032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,546.70740	3,557.872	36.38	0.9968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1.89920	1.074	36.22	0.0032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			605.53350	599.796	20.78	0.7746	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			475.80850	466.760	20.28	0.6968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			141.00850	119.960	20.28	0.3032	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			5.12040	4.585	25.50	0.0163	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,156.67580	1,165.785	22.56	0.9370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			21.87580	18.985	22.56	0.0630	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			0.00000	298.444	19.06	0.5839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			0.00000	185.244	19.06	0.4161	963,269.32	5,200	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			100.73350	82.996	20.78	0.2254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			9.91870	7.946	21.43	0.0300	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			609.39070	585.724	18.39	0.8323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			64.19070	52.524	18.39	0.1677	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			205.51300	181.143	19.68	0.4153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			340.31300	327.943	19.68	0.5847	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,839.92040	1,851.385	25.50	0.9837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			347.66770	320.880	18.99	0.6103	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,568.78690	1,556.097	23.32	0.9887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			3.58690	2.897	23.32	0.0113	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			98.72020	81.181	20.81	0.2213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			613.52020	607.981	20.81	0.7787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,215.11870	1,201.146	21.43	0.9700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			16.77970	12.935	20.08	0.0485	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,608.37960	1,595.750	23.48	0.9900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			3.17960	2.550	23.48	0.0100	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			359.30750	347.368	19.77	0.6028	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			194.50750	170.568	19.77	0.3972	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			182.46770	167.680	18.99	0.3897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			883.11940	885.817	21.73	0.8810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			712.04630	708.862	21.17	0.8231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			77.24630	62.062	21.17	0.1769	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			258.50660	244.587	19.26	0.4957	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			263.70660	237.787	19.26	0.5043	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,021.97970	1,006.136	20.08	0.9515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			245.89580	220.335	19.38	0.4782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			909.60150	913.141	21.82	0.8881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			44.80150	36.341	21.82	0.1119	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,031.54580	1,015.820	20.14	0.9526	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			16.34580	12.620	20.14	0.0474	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			48.31940	39.017	21.73	0.1190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			666.09240	643.578	18.28	0.8635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			707.94670	686.304	18.20	0.8835	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	13.10	Put			42.74670	33.104	18.20	0.1165	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			60.15550	48.808	18.36	0.1584	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			625.35550	602.008	18.36	0.8416	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			280.69580	267.135	19.38	0.5218	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			56.31080	45.291	18.33	0.1494	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			617.34930	593.841	18.37	0.8370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			62.14930	50.641	18.37	0.1630	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			28.74580	24.190	22.29	0.0782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,063.54580	1,070.990	22.29	0.9218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			50.89240	40.378	18.28	0.1365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			6.50230	5.438	22.51	0.0205	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			475.05080	449.087	18.68	0.7363	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			371.11180	359.565	20.35	0.5952	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			208.51180	184.965	20.35	0.4048	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			338.33050	326.479	21.06	0.5345	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			270.23050	246.279	21.06	0.4655	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			186.40010	173.478	20.92	0.3474	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			460.60010	435.578	20.92	0.6526	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,248.24110	4,260.113	40.97	0.9949	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.44110	2.213	40.97	0.0051	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			277.36790	265.055	21.62	0.4238	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			422.76790	398.255	21.62	0.5762	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,096.48650	1,100.370	24.23	0.8403	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			86.38650	77.970	24.23	0.1597	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			845.13250	846.534	23.59	0.7648	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			135.03250	124.134	23.59	0.2352	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			199.92620	194.612	20.76	0.3281	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			568.62620	551.212	20.76	0.6719	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			427.77100	424.287	21.17	0.5339	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			330.87100	315.287	21.17	0.4661	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			751.31970	734.742	19.69	0.7608	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			137.11970	132.542	19.69	0.2392	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,063.83780	1,066.311	22.38	0.8043	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			118.03780	108.511	22.38	0.1957	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,166.39050	1,169.666	22.62	0.8300	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			100.59050	91.866	22.62	0.1700	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			644.18160	642.747	21.17	0.6470	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			240.58160	227.247	21.17	0.3530	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			452.36610	449.066	20.37	0.5310	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			353.16610	338.066	20.37	0.4690	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			261.28470	256.957	19.41	0.3691	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			560.98470	544.857	19.41	0.6309	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			381.76760	367.076	19.78	0.4841	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			447.66760	444.676	19.78	0.5159	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			471.29620	468.445	19.86	0.5313	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			365.39620	350.845	19.86	0.4687	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			368.36900	364.141	19.48	0.4559	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			454.66900	438.741	19.48	0.5441	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			456.99250	453.718	19.31	0.5081	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			406.59250	391.818	19.31	0.4919	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			695.49580	680.198	18.43	0.6812	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			232.59580	228.698	18.43	0.3188	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			780.63210	765.517	18.29	0.7265	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			187.73210	184.017	18.29	0.2735	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			794.27920	779.202	18.27	0.7333	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			181.37920	177.702	18.27	0.2667	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			197.53250	193.767	18.32	0.2837	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			760.43250	745.267	18.32	0.7163	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			951.12620	936.710	18.11	0.7984	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			126.02620	122.910	18.11	0.2016	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,980.18550	1,984.867	22.10	0.9142	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			55.28550	48.667	22.10	0.0858	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,342.54500	1,329.643	17.96	0.9083	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			868.57780	853.813	18.15	0.7655	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,731.03240	1,734.858	21.81	0.8845	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			76.13240	68.658	21.81	0.1155	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			47.44500	45.843	17.96	0.0917	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,064.56510	2,069.540	22.20	0.9225	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			49.66510	43.340	22.20	0.0775	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,462.78540	1,465.703	21.47	0.8416	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			107.88540	99.503	21.47	0.1584	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			153.47780	150.013	18.15	0.2345	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			419.53020	415.859	18.66	0.4608	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			495.73020	480.659	18.66	0.5392	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.00000	835.630	18.01	0.7475	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			0.00000	170.830	18.01	0.2525	5,979,046.50	35,000	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			165.84740	162.403	17.94	0.2411	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			886.44740	871.603	17.94	0.7589	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			475.51240	461.187	18.72	0.5197	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			454.91240	451.987	18.72	0.4803	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,315.66760	1,318.383	20.93	0.7992	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			146.26760	137.583	20.93	0.2008	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			481.17370	478.684	18.62	0.4906	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			470.67370	456.684	18.62	0.5094	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			667.48130	666.469	19.18	0.5857	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			359.18130	346.669	19.18	0.4143	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			657.17790	656.256	19.12	0.5769	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			373.27790	360.856	19.12	0.4231	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			671.92640	671.196	19.15	0.5815	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			370.22640	357.996	19.15	0.4185	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			670.63190	670.476	18.82	0.5616	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			415.53190	403.776	18.82	0.4384	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			312.21610	309.792	17.85	0.3508	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			739.31610	725.292	17.85	0.6492	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			273.99170	271.559	17.72	0.3197	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			803.29170	789.259	17.72	0.6803	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			783.83280	784.386	18.84	0.5857	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			411.93280	400.886	18.84	0.4143	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,133.78260	1,119.244	17.09	0.7890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			166.88260	163.944	17.09	0.2110	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,666.48290	1,671.572	20.69	0.8009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			173.38290	166.872	20.69	0.1991	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,371.88150	1,375.779	20.11	0.7470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,561.91900	3,573.983	23.09	0.9575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			28.52300	29.016	23.10	0.0422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,571.62300	3,583.716	23.10	0.9578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,552.21870	3,564.253	23.08	0.9571	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			0.00000	976.803	19.21	0.6464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.00000	332.103	19.21	0.3536	33,210.25	100	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.00000	605.763	17.95	0.5531	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			0.00000	490.463	17.95	0.4469	980,925.20	2,000	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			28.81900	29.283	23.09	0.0425	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			0.00000	549.943	18.09	0.4787	1,099,886.20	2,000	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.00000	582.355	18.02	0.5386	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			0.00000	517.055	18.02	0.4614	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,272.87990	1,258.547	17.00	0.8304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			125.97990	123.247	17.00	0.1696	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			29.11870	29.553	23.08	0.0429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			540.11740	538.863	18.07	0.4729	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			555.13630	542.494	18.14	0.5128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			568.23630	567.194	18.14	0.4872	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			621.12800	620.482	18.30	0.5125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			518.02800	505.782	18.30	0.4875	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.00000	555.243	18.09	0.5213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			349.99070	340.187	19.15	0.3604	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			461.09040	449.553	18.55	0.4469	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			714.19040	714.253	18.55	0.5531	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			294.18160	285.303	19.54	0.3128	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,117.28160	1,120.003	19.54	0.6872	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			577.01740	564.163	18.07	0.5271	56,416.35	100	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,033.88410	1,036.190	19.34	0.6641	2,072,379.40	2,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,761.56410	1,767.005	20.84	0.8158	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			158.46410	152.305	20.84	0.1842	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			483.14750	471.323	18.45	0.4629	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			676.24750	676.023	18.45	0.5371	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			953.09070	954.887	19.15	0.6396	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			143.67130	137.881	21.01	0.1690	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			861.02930	862.175	18.93	0.6089	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			387.92930	377.475	18.93	0.3911	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			372.89710	362.690	19.02	0.3791	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			895.99710	897.390	19.02	0.6209	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			320.78410	311.490	19.34	0.3359	622,979.40	2,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			364.14440	354.090	19.07	0.3720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			468.33950	456.705	18.52	0.4522	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			701.43950	701.405	18.52	0.5478	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			441.48870	439.533	17.83	0.4177	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			668.38870	654.833	17.83	0.5823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,866.77130	1,872.581	21.01	0.8310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			303.59130	294.563	19.47	0.3211	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			369.95550	359.802	19.03	0.3767	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			903.05550	904.502	19.03	0.6233	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,202.89180	1,206.022	19.73	0.7090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			269.79180	261.322	19.73	0.2910	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			917.24440	918.790	19.07	0.6280	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			609.17730	608.443	18.26	0.5069	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,667.87350	1,654.307	17.27	0.9079	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			60.97350	59.007	17.27	0.0921	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,242.49140	1,245.806	19.82	0.7185	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			259.39140	251.107	19.82	0.2815	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,086.69130	1,089.263	19.47	0.6789	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			152.32770	149.450	17.06	0.1967	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			451.36350	449.476	17.85	0.4236	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			658.26350	644.776	17.85	0.5764	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			975.48110	960.837	17.19	0.7326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			228.58110	225.537	17.19	0.2674	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			526.07730	513.743	18.26	0.4931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			81.98710	79.663	16.89	0.1202	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			742.68120	728.699	17.65	0.6235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			375.78120	373.399	17.65	0.3765	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,282.49930	1,285.998	19.91	0.7277	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			249.39930	241.298	19.91	0.2723	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,179.22770	1,164.750	17.06	0.8033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			384.87820	374.472	18.95	0.3886	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,171.51430	1,174.497	19.66	0.7012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			278.41430	269.797	19.66	0.2988	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,496.57430	1,500.995	20.37	0.7713	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			203.47430	196.295	20.37	0.2287	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,478.88710	1,464.963	16.89	0.8798	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			546.69460	534.137	18.18	0.5071	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			332.54410	329.911	17.52	0.3472	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			799.44410	785.211	17.52	0.6528	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,291.25730	2,298.358	21.68	0.8796	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			98.15730	93.658	21.68	0.1204	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			867.97820	869.172	18.95	0.6114	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			64.43060	62.398	17.18	0.0969	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			859.31880	844.883	17.40	0.6819	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			292.41880	289.583	17.40	0.3181	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			586.13410	573.201	18.04	0.5328	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			529.23410	527.901	18.04	0.4672	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			579.79460	578.837	18.18	0.4929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			688.78950	688.661	18.49	0.5425	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,003.54030	1,990.533	18.01	0.9425	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			36.64030	35.233	18.01	0.0575	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,144.77410	2,151.466	21.45	0.8648	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			111.67410	106.766	21.45	0.1352	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,631.33060	1,617.698	17.18	0.9031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			167.79890	161.418	20.74	0.1935	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			954.95480	940.311	17.21	0.7245	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			238.05480	235.011	17.21	0.2755	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,081.96830	1,067.378	17.12	0.7717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			185.06830	182.078	17.12	0.2283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			475.68950	463.961	18.49	0.4575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			73.86270	71.661	16.98	0.1097	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,919.91040	1,925.901	21.10	0.8381	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			136.81040	131.201	21.10	0.1619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,210.77670	1,213.945	19.75	0.7109	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			267.67670	259.245	19.75	0.2891	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,700.89890	1,706.118	20.74	0.8065	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			228.78150	221.079	20.11	0.2530	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			871.66680	857.197	17.37	0.6876	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			284.76680	281.897	17.37	0.3124	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			255.40130	252.414	17.27	0.2895	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			922.30130	907.714	17.27	0.7105	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,540.76270	1,526.961	16.98	0.8903	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			981.30010	983.050	19.07	0.6345	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			370.40010	360.450	19.07	0.3655	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			786.12530	786.174	18.22	0.5393	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			542.72530	531.174	18.22	0.4607	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,290.63480	1,293.421	19.35	0.6839	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			339.43480	330.621	19.35	0.3161	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,958.55720	1,963.798	20.56	0.8012	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			197.35720	190.998	20.56	0.1988	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,472.46390	1,475.903	19.65	0.7168	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			302.36390	294.203	19.65	0.2832	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			510.13470	508.349	17.44	0.4150	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			770.03470	756.649	17.44	0.5850	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,828.02960	1,832.754	20.28	0.7777	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			227.92960	221.054	20.28	0.2223	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			146.19530	143.559	16.40	0.1673	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,485.99530	1,471.759	16.40	0.8327	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	09/05/2018	Foreign Exchange Option	13.86	Call		767.56100	754.381	17.44	0.5740	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		547.76100	546.181	17.44	0.4260	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		1,800.76850	1,805.243	20.13	0.7644	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		250.56850	243.443	20.13	0.2356	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		866.83850	867.143	18.22	0.5509	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		551.03850	539.743	18.22	0.4491	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		1,492.22670	1,477.945	16.36	0.8300	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		151.32670	148.645	16.36	0.1700	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		1,908.44330	1,913.147	20.22	0.7760	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		239.34330	232.447	20.22	0.2240	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		933.48070	934.165	18.32	0.5701	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		524.38070	513.465	18.32	0.4299	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		804.44520	804.359	18.02	0.5261	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		597.54520	585.859	18.02	0.4739	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		1,632.94130	1,636.319	19.62	0.7160	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		331.44130	323.219	19.62	0.2840	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		533.52870	531.579	17.21	0.4024	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		862.02870	848.479	17.21	0.5976	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		2,013.61510	2,018.229	20.20	0.7750	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		252.11510	245.129	20.20	0.2250	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		998.33990	984.171	16.91	0.6402	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		470.23990	467.271	16.91	0.3598	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,370.18240	1,355.630	16.40	0.7673	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		252.08240	248.730	16.40	0.2327	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,429.20930	2,434.008	20.59	0.8100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		217.30930	210.908	20.59	0.1900	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,181.57940	3,169.820	16.91	0.9809	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		13.47940	12.920	16.91	0.0191	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,405.80740	1,391.275	16.37	0.7772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		237.70740	234.375	16.37	0.2228	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,382.02700	1,383.587	18.96	0.6527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		440.12700	430.487	18.96	0.3473	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,434.71280	1,420.197	16.34	0.7850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		226.61280	223.297	16.34	0.2150	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,404.86870	1,406.533	19.01	0.6574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		432.96870	423.433	19.01	0.3426	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,794.21170	1,780.353	16.16	0.8639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		126.11170	123.453	16.16	0.1361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		1,688.19850	1,691.054	19.56	0.7095	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		356.29850	347.954	19.56	0.2905	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		966.22870	952.164	16.99	0.6267	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		498.12870	495.264	16.99	0.3733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		2,228.63170	2,215.763	16.08	0.9257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		60.53170	58.863	16.08	0.0743	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		1,161.23450	1,161.752	18.51	0.6025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		519.33450	508.652	18.51	0.3975	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,693.43790	2,681.355	16.00	0.9648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			25.33790	24.455	16.00	0.0352	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,592.19640	1,577.837	16.20	0.8240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			174.09640	170.937	16.20	0.1760	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,553.04420	2,558.115	20.75	0.8226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			201.14420	195.015	20.75	0.1774	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,091.33900	1,091.485	18.37	0.5844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			549.43900	538.385	18.37	0.4156	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,200.62020	1,186.089	16.56	0.7155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			332.52020	329.189	16.56	0.2845	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,712.51990	1,715.474	19.61	0.7135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			350.61990	342.374	19.61	0.2865	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,286.99090	1,272.428	16.48	0.7428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			288.89090	285.528	16.48	0.2572	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,878.07290	1,864.421	16.15	0.8782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			109.97290	107.521	16.15	0.1218	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,088.31620	1,073.919	16.70	0.6763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			400.21620	397.019	16.70	0.3237	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,526.39520	2,531.406	20.72	0.8200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			204.49520	198.307	20.72	0.1800	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,253.30570	1,238.749	16.51	0.7324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			305.20570	301.849	16.51	0.2676	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,631.84440	1,634.477	19.45	0.7000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			369.94440	361.377	19.45	0.3000	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,100.01200	1,085.595	16.68	0.6807	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			391.91200	388.695	16.68	0.3193	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,237.54030	2,241.888	20.34	0.7885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			245.64030	238.788	20.34	0.2115	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			774.05590	760.907	17.52	0.5382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			705.95590	704.007	17.52	0.4618	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,342.88190	3,349.169	21.93	0.8808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			130.98190	126.069	21.93	0.1192	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			818.62290	805.211	17.38	0.5600	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			650.52290	648.311	17.38	0.4400	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,248.70000	3,254.899	21.77	0.8756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			136.80000	131.799	21.77	0.1244	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			899.64980	885.843	17.16	0.5976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			561.54980	558.943	17.16	0.4024	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,455.63100	2,460.487	20.63	0.8128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			213.73100	207.387	20.63	0.1872	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,182.97880	3,189.115	21.65	0.8718	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			141.07880	136.015	21.65	0.1282	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			894.69600	880.911	17.18	0.5954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			566.59600	564.011	17.18	0.4046	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,986.94050	2,992.884	21.31	0.8596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			155.04050	149.784	21.31	0.1404	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			865.46930	851.819	17.25	0.5820	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			597.36930	594.919	17.25	0.4180	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,006.85320	1,993.505	16.12	0.8978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			88.75320	86.605	16.12	0.1022	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			940.13960	926.169	17.06	0.6155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			522.03960	519.269	17.06	0.3845	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,913.72620	2,919.532	21.22	0.8540	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			161.82620	156.431	21.22	0.1460	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			711.68550	698.996	17.72	0.5063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			793.58550	792.096	17.72	0.4937	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,998.16290	1,984.792	16.12	0.8966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			90.06290	87.892	16.12	0.1034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			914.65390	900.784	17.12	0.6043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			546.55390	543.884	17.12	0.3957	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,669.21050	2,674.529	20.90	0.8335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			187.31050	181.429	20.90	0.1665	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			909.62870	895.780	17.14	0.6021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			551.52870	548.880	17.14	0.3979	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			114.02140	109.384	22.47	0.1039	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,655.92140	3,662.484	22.47	0.8961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			114.95930	110.307	22.44	0.1048	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,636.85930	3,643.407	22.44	0.8952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			1,924.51130	1,928.063	19.91	0.7470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			302.61130	294.963	19.91	0.2530	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			114.48900	109.845	22.45	0.1043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,646.38900	3,652.945	22.45	0.8957	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,784.89910	1,787.446	19.66	0.7157	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			357.29910	348.746	19.66	0.2843	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			554.86960	551.800	17.09	0.3919	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			947.26960	933.100	17.09	0.6081	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,182.51850	2,186.099	20.20	0.7726	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			274.91850	267.399	20.20	0.2274	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			648.70280	645.861	17.29	0.4295	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			867.70280	853.861	17.29	0.5705	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			567.87700	564.031	17.00	0.3849	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,006.47700	991.931	17.00	0.6151	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,039.94820	2,041.783	19.81	0.7350	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			347.34820	338.583	19.81	0.2650	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			778.21520	774.930	17.48	0.4626	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			835.61520	821.730	17.48	0.5374	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,861.17290	1,862.563	19.57	0.7086	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			388.57290	379.363	19.57	0.2914	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			732.11710	718.929	17.82	0.4874	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			934.71710	932.129	17.82	0.5126	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			837.62340	834.537	17.62	0.4817	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			797.22340	783.537	17.62	0.5183	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,940.13080	1,941.246	19.63	0.7156	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			382.93080	373.646	19.63	0.2844	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			574.06910	569.812	16.96	0.3813	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,036.86910	1,022.211	16.96	0.6187	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,356.15920	2,358.266	20.18	0.7700	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			298.95920	290.666	20.18	0.2300	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			607.50490	603.153	17.00	0.3912	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,234.81880	2,236.370	19.98	0.7506	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			333.01880	324.270	19.98	0.2494	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			108.82770	106.113	15.44	0.1131	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			2,067.02770	2,054.013	15.44	0.8869	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			1,025.70490	1,011.053	17.00	0.6088	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,049.95430	1,046.058	17.92	0.5321	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			721.45430	707.358	17.92	0.4679	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			316.19110	306.471	20.21	0.2285	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,119.15950	2,117.927	19.65	0.7200	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			400.25950	389.127	19.65	0.2800	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			590.85150	585.286	16.85	0.3720	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,121.95150	1,106.486	16.85	0.6280	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,555.09110	2,555.271	20.21	0.7715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,185.72920	2,184.458	19.63	0.7183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			414.72920	403.758	19.63	0.2817	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,768.26560	1,752.875	16.01	0.8016	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			249.26560	243.575	16.01	0.1984	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,385.46430	3,375.008	15.14	0.9791	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.46430	15.708	15.14	0.0209	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,691.23410	1,675.513	16.14	0.7830	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			282.23410	276.213	16.14	0.2170	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,411.95870	1,408.157	18.42	0.5944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			640.95870	627.457	18.42	0.4056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,022.81470	2,009.038	15.34	0.8598	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			153.81470	149.738	15.34	0.1402	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,939.73960	1,925.467	15.55	0.8422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			180.73960	176.167	15.55	0.1578	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,047.98750	2,046.400	19.45	0.6998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			446.98750	435.700	19.45	0.3002	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,104.38400	2,102.925	19.53	0.7076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			433.38400	422.225	19.53	0.2924	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,910.22480	1,895.765	15.62	0.8357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			191.22480	186.465	15.62	0.1643	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			528.21370	521.783	16.60	0.3389	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,247.21370	1,231.083	16.60	0.6611	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,204.11600	1,187.989	16.70	0.6461	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			565.11600	558.689	16.70	0.3539	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,935.42510	2,935.808	20.55	0.7975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			284.42510	275.108	20.55	0.2025	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,422.24270	1,406.128	16.41	0.7139	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			413.24270	406.828	16.41	0.2861	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,136.81070	2,135.425	19.57	0.7119	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			425.81070	414.725	19.57	0.2881	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			726.24270	711.930	18.08	0.4478	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,217.24270	1,212.630	18.08	0.5522	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			722.98240	708.699	18.09	0.4463	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,223.98240	1,219.399	18.09	0.5537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			729.51310	715.176	18.06	0.4494	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,210.51310	1,205.876	18.06	0.5506	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,272.41260	2,270.634	19.70	0.7224	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			415.91260	404.734	19.70	0.2776	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			604.02730	597.207	16.77	0.3640	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,197.52730	1,181.307	16.77	0.6360	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,736.47620	2,735.733	20.26	0.7730	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			329.97620	319.833	20.26	0.2270	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			990.34420	983.151	17.52	0.4743	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			953.94420	937.951	17.52	0.5257	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,358.05780	1,352.009	18.14	0.5596	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			760.65780	745.809	18.14	0.4404	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,439.43990	2,436.340	19.73	0.7236	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			436.43990	424.641	19.73	0.2764	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			617.66040	609.958	16.68	0.3553	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,284.66040	1,268.258	16.68	0.6447	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,905.70770	2,903.553	20.28	0.7706	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			352.70770	341.853	20.28	0.2294	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			67.01740	63.016	14.23	0.0681	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,645.11740	2,632.516	14.23	0.9319	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,266.05240	1,249.619	16.73	0.6357	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			647.95240	640.119	16.73	0.3643	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,721.88000	2,719.141	20.03	0.7510	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			389.98000	378.641	20.03	0.2490	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	14.86	Put			1,225.88330	1,218.756	17.87	0.5231	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			861.88330	846.256	17.87	0.4769	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,616.65450	2,612.180	19.81	0.7271	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			450.55450	437.880	19.81	0.2729	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			629.63300	620.868	16.63	0.3479	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,363.53300	1,346.568	16.63	0.6521	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,137.93290	3,134.443	20.41	0.7751	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			361.83290	350.143	20.41	0.2249	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			865.73450	849.726	18.11	0.4609	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,378.23450	1,371.026	18.11	0.5391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			862.45880	846.483	18.12	0.4596	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,384.95880	1,377.783	18.12	0.5404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			869.01760	852.988	18.10	0.4623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,371.51760	1,364.288	18.10	0.5377	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,797.13830	2,793.822	20.08	0.7266	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			475.53830	463.122	20.08	0.2734	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			645.70670	637.270	16.71	0.3408	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,454.10670	1,436.570	16.71	0.6592	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,357.15370	3,354.850	20.75	0.7735	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			385.55370	374.150	20.75	0.2265	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,404.79450	1,398.046	18.24	0.5128	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,018.89450	1,002.446	18.24	0.4872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,542.03220	1,523.986	17.11	0.6400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			798.63220	790.686	17.11	0.3600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,028.30130	1,012.261	18.49	0.4745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,554.90130	1,548.961	18.49	0.5255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,025.03320	1,009.019	18.50	0.4733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,561.63320	1,555.719	18.50	0.5267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,031.58780	1,015.521	18.48	0.4757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,548.18780	1,542.221	18.48	0.5243	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,631.73210	1,612.969	17.53	0.6207	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			986.73210	979.469	17.53	0.3793	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,627.14480	1,608.398	17.54	0.6194	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			992.14480	984.898	17.54	0.3806	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,622.57150	1,603.834	17.56	0.6182	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			997.57150	990.334	17.56	0.3818	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,517.13330	1,496.758	18.88	0.5189	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,869.53330	1,864.058	18.88	0.4811	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,262.10130	5,264.524	22.95	0.7348	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			709.70130	697.224	22.95	0.2652	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,513.67220	1,493.335	18.89	0.5180	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,876.07220	1,870.635	18.89	0.4820	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,510.22920	1,489.912	18.89	0.5171	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,882.62920	1,877.212	18.89	0.4829	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,270.95970	2,236.673	18.49	0.6247	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,478.45970	1,455.973	18.49	0.3753	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,266.50710	2,232.230	18.49	0.6238	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,484.00710	1,461.530	18.49	0.3762	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,262.06410	2,227.797	18.50	0.6230	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,489.56410	1,467.097	18.50	0.3770	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,599.51090	1,572.841	18.66	0.3827	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,309.61090	2,271.841	18.66	0.6173	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,452.36280	2,411.598	18.62	0.6299	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,579.06280	1,548.598	18.62	0.3701	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,448.44870	2,407.698	18.63	0.6291	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,585.14870	1,554.698	18.63	0.3709	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,444.53420	2,403.819	18.64	0.6283	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,591.23420	1,560.819	18.64	0.3717	0.00	0	0
Total \$ / R Option												11,808,112.62	48,400	3,995,855

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											2,722,547,098.72	244,549	5,412,428
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.75320		13.76520			0.0000	440,102.40	32	609
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			13.95530		13.96690			0.0000	209,329.50	15	138
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			14.15690		14.16810			0.0000	1,302,434.80	92	83
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			14.35930		14.36900			0.0000	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			15.19000		15.19000			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.99350		15.00500			0.0000	0.00	0	0
Total \$ / R MAXI Future											1,951,866.70	139	830
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			26,831.14980	24,231.481	19.23	0.5109	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			25,311.14980	23,911.481	19.23	0.4891	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			26,370.65730	23,778.719	19.26	0.5043	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			25,850.65730	24,458.719	19.26	0.4957	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			27,316.77880	24,708.238	19.22	0.5175	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			24,796.77880	23,388.238	19.22	0.4825	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			67,866.19180	66,501.376	17.80	0.5882	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			43,176.19180	42,971.376	17.80	0.4118	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			67,352.21580	65,990.974	17.81	0.5852	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			43,662.21580	43,460.974	17.81	0.4148	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			68,382.90700	67,015.155	17.79	0.5911	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			42,692.90700	42,485.155	17.79	0.4089	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			85,122.19010	83,758.863	17.29	0.5754	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			61,312.19010	61,068.863	17.29	0.4246	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			84,650.28310	83,289.345	17.31	0.5732	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			61,840.28310	61,599.345	17.31	0.4268	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			85,596.41880	84,231.137	17.28	0.5776	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			60,786.41880	60,541.137	17.28	0.4224	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			70,472.91440	69,837.818	17.04	0.4060	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			105,900.16490	104,296.586	17.06	0.5921	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			71,000.16490	70,366.585	17.06	0.4079	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			106,847.14160	105,241.549	17.03	0.5958	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			69,947.14160	69,311.549	17.03	0.4042	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			106,372.91440	104,767.818	17.04	0.5940	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			5,405.08340	5,453.031	0.71	0.5708	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			4,197.74030	4,244.785	0.69	0.5014	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			4,197.74030	4,244.785	0.69	0.4986	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			3,783.38390	3,831.387	0.70	0.4646	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			4,783.38390	4,831.387	0.70	0.5354	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			3,405.08340	3,453.031	0.71	0.4292	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			162,724.40730	160,839.759	17.54	0.6194	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			99,224.40730	98,489.759	17.54	0.3806	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			162,267.09320	160,383.352	17.56	0.6182	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			99,767.09320	99,033.352	17.56	0.3818	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			163,183.13040	161,296.881	17.53	0.6207	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			98,683.13040	97,946.881	17.53	0.3793	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 \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,951,866.70	139	830
£ / R	On	01/12/2017	Foreign Exchange Future			18.39010		18.21510			0.0000	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Future			18.43490		18.26310			0.0000	0.00	0	10
£ / R	On	18/12/2017	Foreign Exchange Future			18.44580		18.27370			0.0000	47,018,344.20	2,549	213,201
£ / R	On	31/01/2018	Foreign Exchange Future			18.61150		18.43680			0.0000	0.00	0	10
£ / R	On	01/03/2018	Foreign Exchange Future			18.71370		18.53830			0.0000	0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			18.76480		18.58640			0.0000	0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			18.77940		18.60000			0.0000	1,032,867.00	55	13,065
£ / R	On	18/06/2018	Foreign Exchange Future			19.10910		18.92890			0.0000	0.00	0	4,422
£ / R	On	17/09/2018	Foreign Exchange Future			19.44270		19.25790			0.0000	97,213.50	5	3,565
£ / R	On	14/06/2019	Foreign Exchange Future			20.20570		20.01860			0.0000	0.00	0	0
Total £ / R Future												48,148,424.70	2,609	234,328
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Put			980.41040	806.102	31.83	0.9637	0.00	0	0
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Call			5.51040	6.202	31.83	0.0363	0.00	0	15,200
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			583.33940	453.858	21.25	0.5989	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			186.43940	228.758	21.25	0.4011	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.71610	0.548	43.61	0.0011	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,867.01610	6,694.748	43.61	0.9989	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			327.04140	237.131	20.76	0.3795	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			400.74140	482.931	20.76	0.6205	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,560.63650	1,398.550	23.47	0.9025	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			34.33650	44.350	23.47	0.0975	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.70660	0.540	43.61	0.0011	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,877.00660	6,704.740	43.61	0.9989	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.69710	0.533	43.61	0.0011	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,886.99710	6,714.733	43.61	0.9989	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			888.43690	773.404	19.71	0.5610	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			415.23690	474.904	19.71	0.4390	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			1,133.17220	1,014.114	19.14	0.5930	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			441.47220	497.814	19.14	0.4070	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,026.08450	913.946	18.78	0.5392	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			562.48450	628.746	18.78	0.4608	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,602.25680	1,739.620	18.09	0.8204	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			232.25680	190.220	18.09	0.1796	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,617.60880	1,755.582	18.09	0.8234	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			227.60880	186.182	18.09	0.1766	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,782.88020	1,926.978	18.11	0.8533	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			182.88020	147.578	18.11	0.1467	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,831.11270	1,689.340	19.71	0.7231	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			291.11270	328.740	19.71	0.2769	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,609.92560	1,747.593	18.09	0.8219	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			229.92560	188.193	18.09	0.1781	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			996.81100	886.223	18.64	0.5251	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			596.81100	665.623	18.64	0.4749	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,563.65860	1,680.873	17.49	0.7151	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			534.75860	471.773	17.49	0.2849	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,557.22970	1,674.171	17.49	0.7137	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			538.32970	475.071	17.49	0.2863	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,570.10830	1,687.590	17.49	0.7166	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			531.20830	468.490	17.49	0.2834	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,730.04310	1,841.442	17.19	0.6862	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			732.14310	658.742	17.19	0.3138	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,742.16450	1,854.015	17.19	0.6887	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			724.26450	651.315	17.19	0.3113	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,736.09710	1,847.722	17.19	0.6874	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			728.19710	655.022	17.19	0.3126	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,441.13260	2,549.966	17.21	0.6860	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,062.53260	984.266	17.21	0.3140	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,452.78580	2,561.936	17.20	0.6878	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,054.18580	976.236	17.20	0.3122	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,446.95430	2,555.950	17.20	0.6869	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,058.35430	980.250	17.20	0.3131	0.00	0	0
Total £ / R Option												0.00	0	18,900
Total £ / R												48,148,424.70	2,609	253,228
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12281		0.12372			0.0000	0.00	0	195
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12527		0.12619			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12777		0.12870			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13035		0.13129			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14268		0.14377			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	195
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			78.28760	59.518	24.88	0.1651	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			706.28760	778.118	24.88	0.8349	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,378.64060	1,288.736	25.35	0.9734	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			6.64060	7.336	25.35	0.0266	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			476.77550	409.567	22.03	0.6866	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			104.77550	128.166	22.03	0.3134	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			881.68060	829.608	19.54	0.6752	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			262.88060	302.608	19.54	0.3248	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			412.97160	385.672	21.21	0.3974	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			794.17160	858.672	21.21	0.6026	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,655.33050	1,579.929	18.17	0.9120	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			36.53050	52.929	18.17	0.0880	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			711.40930	678.090	20.59	0.4852	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			841.00930	901.390	20.59	0.5148	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			409.41320	389.685	21.93	0.3154	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,539.01320	1,612.985	21.93	0.6846	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,204.95920	1,154.023	19.05	0.6965	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			334.55920	377.323	19.05	0.3035	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			129.30000	35.200		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			870.70000	964.800		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,129.30000	1,035.200		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			2,088.89160	2,031.071	19.32	0.6943	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			712.39160	763.371	19.32	0.3057	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,629.84790	1,579.245	20.66	0.5801	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,253.34790	1,311.545	20.66	0.4199	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,678.68000	2,602.890	17.35	0.8190	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			302.18000	335.190	17.35	0.1810	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	195
€ / R	On	15/12/2017	Foreign Exchange Future			16.24630		16.32460			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.29130		16.37250			0.0000	247,790,673.00	15,210	110,717
€ / R	On	27/12/2017	Foreign Exchange Future			16.32770		16.40580			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.45950		16.54080			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.56000		16.64200			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.61560		16.69440			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.63030		16.70830			0.0000	54,597,274.90	3,283	39,992
€ / R	On	29/03/2018	Foreign Exchange Future			16.66740		16.74330			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.96960		17.05170			0.0000	0.00	0	546
€ / R	On	17/09/2018	Foreign Exchange Future			17.31980		17.40190			0.0000	173,198.00	10	4,679
€ / R	On	14/12/2018	Foreign Exchange Future			17.66390		17.74460			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.44890		18.53800			0.0000	0.00	0	0
Total € / R Future												302,561,145.90	18,503	158,761
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			372.13150	399.860	17.43	0.6699	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			176.73150	126.160	17.43	0.3301	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			505.69680	429.266	17.55	0.6811	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			133.19680	137.966	17.55	0.3189	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			379.45570	310.063	17.71	0.5633	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			206.95570	218.763	17.71	0.4367	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			652.54480	571.633	17.38	0.7858	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			80.04480	80.333	17.38	0.2142	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			817.01410	733.974	17.22	0.8693	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			44.51410	42.674	17.22	0.1307	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,244.03500	2,162.595	24.16	0.9955	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			1.53500	1.295	24.16	0.0045	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			380.66850	409.210	18.31	0.6283	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	16.53	Call			223.16850	170.510	18.31	0.3717	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			198.10800	149.010	18.46	0.3356	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			425.60800	457.711	18.46	0.6644	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			1.20640	0.380	38.18	0.0010	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,038.70640	5,119.080	38.18	0.9990	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,373.56380	2,292.185	24.57	0.9969	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1.06380	0.885	24.57	0.0031	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			11.27610	9.003	23.36	0.0276	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,708.77610	1,787.703	23.36	0.9724	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			11.63050	9.307	23.28	0.0285	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,689.13050	1,768.007	23.28	0.9715	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			298.33700	319.865	17.99	0.5504	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			280.83700	221.165	17.99	0.4496	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			11.45170	9.154	23.32	0.0280	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,698.95170	1,777.854	23.32	0.9720	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			101.05930	104.165	19.83	0.2021	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			886.85930	811.865	19.83	0.7979	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			193.11240	207.273	17.38	0.2734	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			933.91240	866.773	17.38	0.7266	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			461.22910	494.026	17.24	0.4409	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			693.22910	644.026	17.24	0.5591	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			813.13450	857.170	17.73	0.5784	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			497.53450	462.770	17.73	0.4216	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			70.39860	74.702	16.53	0.1005	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,734.92090	2,658.346	18.42	0.9602	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			807.50480	850.491	17.63	0.5709	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			515.80480	480.791	17.63	0.4291	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,917.93160	1,844.182	16.55	0.9005	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			69.63160	73.882	16.55	0.0995	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,908.69860	1,835.002	16.53	0.8995	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			85.66580	93.259	16.26	0.1223	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,700.95730	1,631.077	16.27	0.8698	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			92.65730	100.777	16.27	0.1302	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,927.17260	1,853.371	16.57	0.9015	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			68.87260	73.071	16.57	0.0985	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			26.62090	28.046	18.42	0.0398	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			522.75900	555.213	17.05	0.4479	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			731.05900	685.513	17.05	0.5521	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			788.10680	740.332	16.95	0.5804	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			469.80680	500.032	16.95	0.4196	0.00	0	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,743.96580	1,673.559	16.26	0.8777	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			948.64560	993.128	17.77	0.6039	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			481.94560	450.528	17.77	0.3961	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,768.80040	1,700.644	15.77	0.7958	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			227.10040	241.044	15.77	0.2042	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,859.25070	2,780.589	16.21	0.9348	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			57.55070	60.989	16.21	0.0652	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,416.98200	1,356.146	15.94	0.7111	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			365.28200	386.546	15.94	0.2889	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,776.43740	1,708.146	15.77	0.7974	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			224.73740	238.546	15.77	0.2026	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,122.18600	3,042.539	16.34	0.9520	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			40.48600	42.939	16.34	0.0480	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,147.26580	1,095.061	16.24	0.6268	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			535.56580	565.461	16.24	0.3732	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,784.09180	1,715.666	15.77	0.7990	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			222.39180	236.066	15.77	0.2010	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,331.97850	3,251.731	16.45	0.9628	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			30.27850	32.131	16.45	0.0372	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,975.16880	1,902.716	15.73	0.8349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			173.46880	183.116	15.73	0.1651	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,674.55220	4,746.885	21.57	0.9245	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			96.25220	86.485	21.57	0.0755	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,646.20030	3,717.324	20.34	0.8835	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			147.90030	136.924	20.34	0.1165	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,945.24610	2,004.780	18.49	0.7271	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			386.94610	364.380	18.49	0.2729	0.00	0	7,000
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,455.99980	4,530.321	21.28	0.8582	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			227.89980	220.121	21.28	0.1418	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,162.27610	1,118.150	16.37	0.5637	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,157.61070	1,113.615	16.38	0.5622	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			865.71070	903.815	16.38	0.4378	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,152.96200	1,109.097	16.39	0.5606	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			860.37610	898.350	16.37	0.4363	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,216.01980	3,137.468	14.96	0.9363	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			871.06200	909.297	16.39	0.4394	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			64.11980	67.668	14.96	0.0637	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,797.06450	1,735.981	15.68	0.7373	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			395.16450	416.181	15.68	0.2627	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,284.39630	1,328.068	16.77	0.4955	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			1,135.10320	1,098.177	16.77	0.5032	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,290.50320	1,334.277	16.77	0.4968	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			1,142.90260	1,105.778	16.76	0.5057	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,278.30260	1,321.878	16.76	0.4943	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1,138.99630	1,101.968	16.77	0.5045	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,391.78330	2,334.712	16.05	0.7095	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			713.78330	745.812	16.05	0.2905	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,385.80690	2,328.834	16.05	0.7084	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			717.80690	749.934	16.05	0.2916	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,379.84330	2,322.969	16.06	0.7073	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			721.84330	754.069	16.06	0.2927	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 € / R Option												0.00	0	853,838
Total € / R												302,561,145.90	18,503	1,012,599
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.39030		10.46170			0.0000	228,586.60	22	15,678
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.40500		10.47690			0.0000	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Future			10.43610		10.50800			0.0000	0.00	0	5
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.53830		10.61050			0.0000	790,372.50	75	656
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.68850		10.76110			0.0000	0.00	0	5,346
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.84110		10.91320			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.99270		11.06170			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.32220		11.39520			0.0000	0.00	0	0
Total AU\$ / R Future												1,018,959.10	97	32,497
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,402.93180	1,473.026	26.43	0.9848	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			4.54230	3.258	26.50	0.0149	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,412.84230	1,482.958	26.50	0.9851	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			4.45510	3.193	26.57	0.0146	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,422.75510	1,492.893	26.57	0.9854	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			4.63180	3.326	26.43	0.0152	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			540.57300	477.778	19.34	0.7787	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			63.67300	72.778	19.34	0.2213	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			532.74340	470.237	19.35	0.7731	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			65.84340	75.237	19.35	0.2269	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			548.57810	485.378	19.34	0.7843	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			61.67810	70.378	19.34	0.2157	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			379.32720	418.706	18.53	0.6233	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			207.32720	174.806	18.53	0.3767	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			749.57690	690.780	15.98	0.7394	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			139.07690	152.480	15.98	0.2606	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			742.23040	683.827	15.99	0.7356	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			141.73040	155.527	15.99	0.2644	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			756.95970	697.939	15.99	0.7430	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			136.45970	149.639	15.99	0.2570	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			370.10500	395.318	15.58	0.4130	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			635.83890	588.685	15.59	0.5838	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			374.73890	400.185	15.59	0.4162	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			630.50600	583.589	15.60	0.5806	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			379.40600	405.089	15.60	0.4194	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			641.20500	593.818	15.58	0.5870	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			521.75330	483.329	15.55	0.4575	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			718.55330	752.229	15.55	0.5425	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			518.00450	479.777	15.56	0.4550	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			724.80450	758.677	15.56	0.5450	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			514.28420	476.246	15.57	0.4526	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			731.08420	765.146	15.57	0.5474	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	Put			952.57850	986.047	15.53	0.5792	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			530.90460	495.052	15.51	0.4249	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			939.20460	972.352	15.51	0.5751	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			527.58380	491.887	15.52	0.4228	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			945.88380	979.187	15.52	0.5772	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			524.27850	488.747	15.53	0.4208	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,035.33180	981.015	14.68	0.5985	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			640.13180	658.815	14.68	0.4015	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,030.35940	976.169	14.68	0.5966	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			645.15940	663.969	14.68	0.4034	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,025.40220	971.350	14.69	0.5947	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			650.20220	669.150	14.69	0.4053	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,018,959.10	97	32,497
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.70160		10.75450			0.0000	0.00	0	1,050
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.87160		10.92470			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.04080		11.09470			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,150
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			316.00550	272.568	18.66	0.6475	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			101.50550	110.968	18.66	0.3525	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			309.51520	266.432	18.67	0.6391	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			105.01520	114.832	18.67	0.3609	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			322.57640	278.791	18.64	0.6559	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			98.07640	107.191	18.64	0.3441	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			942.29580	895.934	15.82	0.8226	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			87.59580	94.334	15.82	0.1774	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			934.20000	887.963	15.82	0.8196	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			89.50000	96.363	15.82	0.1804	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			950.42090	903.938	15.82	0.8255	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			85.72090	92.338	15.82	0.1745	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			655.65970	621.295	15.56	0.5920	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			380.95970	400.495	15.56	0.4080	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			650.36750	616.179	15.57	0.5889	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			385.66750	405.379	15.57	0.4111	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			660.98150	626.444	15.55	0.5951	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			376.28150	395.644	15.55	0.4049	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,150
CHF / R	On	18/12/2017	Foreign Exchange Future			13.96730		14.01350			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.27630		14.31900			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.58390		14.62920			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
CHF / R	On	17/09/2018	Foreign Exchange Future			14.89940		14.94480			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.24180		16.29610			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			247.15280	218.808	19.54	0.4688	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			263.65280	281.508	19.54	0.5312	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			242.75160	214.735	19.57	0.4626	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			269.25160	287.435	19.57	0.5374	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			251.61750	222.946	19.50	0.4751	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			258.11750	275.646	19.50	0.5249	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			607.21060	582.577	16.61	0.5569	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			438.21060	456.277	16.61	0.4431	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			602.03580	577.503	16.62	0.5538	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			443.03580	461.203	16.62	0.4462	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			612.41350	587.681	16.61	0.5599	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			433.41350	451.381	16.61	0.4401	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			755.45830	724.708	16.19	0.5362	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			656.25830	670.808	16.19	0.4638	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			750.83740	720.159	16.20	0.5339	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			661.63740	676.259	16.20	0.4661	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			746.24370	715.633	16.21	0.5317	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			667.04370	681.733	16.21	0.4683	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			95.20000	140.600		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			105.20000	150.600		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			85.20000	130.600		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			571.76270	586.275	15.55	0.2745	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,140.11340	2,100.220	15.53	0.7280	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			564.01340	578.420	15.53	0.2720	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,133.97710	2,094.143	15.54	0.7268	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			567.87710	582.343	15.54	0.2732	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,127.86270	2,088.075	15.55	0.7255	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.07620		2.08330			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.09220		2.09930			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.10960		2.11670			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.12820		2.13480			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18730		2.19400			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,377.07750	1,304.501	20.93	0.9094	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			44.07750	42.501	20.93	0.0906	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,285.56760	1,213.021	20.66	0.8935	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			52.56760	51.021	20.66	0.1065	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,469.85830	1,397.309	21.19	0.9233	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			36.85830	35.309	21.19	0.0767	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			176.19220	180.564	16.99	0.1667	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,888.39400	1,822.478	16.99	0.8190	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			195.39400	200.478	16.99	0.1810	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,809.12220	1,743.981	16.99	0.8041	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			216.12220	221.981	16.99	0.1959	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,969.19220	1,902.564	16.99	0.8333	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,572.82410	1,516.421	16.46	0.6614	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			605.82410	620.421	16.46	0.3386	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,514.47350	1,459.125	16.52	0.6462	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			647.47350	663.125	16.52	0.3538	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,632.80890	1,575.388	16.40	0.6766	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			565.80890	579.388	16.40	0.3234	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			48.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			0.00000	18.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			52.00000	118.000		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			152.00000	218.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,990.76860	2,926.581	16.44	0.7224	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			850.76860	853.581	16.44	0.2776	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,925.03000	2,861.362	16.44	0.7141	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			885.03000	888.362	16.44	0.2859	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,057.39560	2,992.707	16.45	0.7306	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			817.39560	819.707	16.45	0.2694	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.19350		2.20360			0.0000	0.00	0	800
DKK / R	On	19/03/2018	Foreign Exchange Future			2.23910		2.24960			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.28570		2.29660			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.33320		2.34410			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.60890		2.62050			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	800
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,954.39760	1,853.225	22.18	0.9601	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			18.39760	18.225	22.18	0.0399	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,857.95710	1,756.957	21.94	0.9526	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			21.95710	21.957	21.94	0.0474	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,051.38810	1,950.096	22.42	0.9664	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			15.38810	15.096	22.42	0.0336	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			613.10220	648.447	17.99	0.3921	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,322.82840	1,249.340	17.82	0.6441	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			526.82840	558.340	17.82	0.3559	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,265.00870	1,193.426	17.90	0.6260	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			569.00870	602.427	17.90	0.3740	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,209.10220	1,139.447	17.99	0.6079	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			763.86920	800.165	17.13	0.3712	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,576.04870	1,504.896	17.20	0.6150	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			810.04870	847.896	17.20	0.3850	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,523.72460	1,454.127	17.28	0.6012	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			857.72460	897.127	17.28	0.3988	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,629.86920	1,557.165	17.13	0.6288	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			59.00000	168.000		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			159.00000	268.000		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			259.00000	368.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,215.99960	5,102.872	16.32	0.8599	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			410.99960	413.872	16.32	0.1401	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,136.49770	5,023.869	16.34	0.8544	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			431.49770	434.869	16.34	0.1456	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,057.68290	4,945.577	16.36	0.8488	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			452.68290	456.577	16.36	0.1512	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	800
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76180		1.76450			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78970		1.79190			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.81790		1.81960			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.84580		1.84720			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.02140		2.02160			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			324.78670	294.271	20.76	0.4704	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			379.78670	376.271	20.76	0.5296	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			283.20750	253.997	20.92	0.4241	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			438.20750	435.997	20.92	0.5759	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			370.84160	339.219	20.60	0.5180	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			325.84160	321.219	20.60	0.4820	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			976.72610	954.538	17.53	0.6334	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			457.72610	457.538	17.53	0.3666	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			921.24150	899.484	17.62	0.6104	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			502.24150	502.484	17.62	0.3896	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,034.62970	1,012.042	17.44	0.6563	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			415.62970	415.042	17.44	0.3437	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,234.65160	1,215.397	16.94	0.6257	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			638.65160	636.397	16.94	0.3743	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,182.00470	1,163.031	17.02	0.6082	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			686.00470	684.031	17.02	0.3918	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,289.18090	1,269.657	16.85	0.6432	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			593.18090	590.657	16.85	0.3568	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			128.00000	142.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			72.00000	58.000		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			28.00000	42.000		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			587.83730	574.721	16.91	0.2142	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,233.79630	3,218.486	16.93	0.7776	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			617.79630	604.486	16.93	0.2224	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,164.72400	3,149.229	16.95	0.7693	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			648.72400	635.229	16.95	0.2307	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,303.83730	3,288.721	16.91	0.7858	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13290		0.13280			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13270		0.13190			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13260		0.13120			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13230		0.13170			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.67190		1.67860			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.70070		1.70780			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.73030		1.73740			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.76040		1.76740			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.85740		1.86470			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.46350		9.53680			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.59110		9.66530			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.72160		9.79590			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.85440		9.92830			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.75710		10.83510			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			81.98410	56.700	20.42	0.2271	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			355.18410	403.200	20.42	0.7729	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			79.50420	54.783	20.45	0.2209	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			362.70420	411.283	20.45	0.7791	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			84.52950	58.675	20.39	0.2334	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			347.72950	395.175	20.39	0.7666	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			266.00900	292.224	16.97	0.4230	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			482.51380	433.891	16.96	0.5860	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			257.21380	282.791	16.96	0.4140	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			476.88890	428.584	16.96	0.5815	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			261.58890	287.484	16.96	0.4185	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			471.30900	423.324	16.97	0.5770	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			466.21150	426.304	16.70	0.4857	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			510.31150	544.704	16.70	0.5143	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			462.04080	422.363	16.71	0.4825	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			516.14080	550.763	16.71	0.5175	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			470.41770	430.275	16.68	0.4890	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			504.51770	538.675	16.68	0.5110	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			1.70000	75.600		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			11.70000	85.600		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			8.30000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			0.00000	65.600		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,346.52060	1,285.132	15.62	0.6967	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			431.42060	448.032	15.62	0.3033	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,340.50580	1,279.248	15.63	0.6948	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			435.40580	452.148	15.63	0.3052	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,352.55680	1,291.034	15.61	0.6986	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			427.45680	443.934	15.61	0.3014	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32900		1.32760			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34410		1.33880			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35970		1.35080			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.37690		1.36400			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.47750		1.47600			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			276.00000	290.000		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	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			176.00000	190.000		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			76.00000	90.000		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			388.00000	441.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			288.00000	341.000		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			188.00000	241.000		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			308.00000	397.000		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			208.00000	297.000		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			408.00000	497.000		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	69.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			60.00000	0.000		0.0000	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			160.00000	31.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			40.00000	169.000		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			1,560.00000	1,575.000		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			1,460.00000	1,475.000		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			1,660.00000	1,675.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.34120		1.32750			0.0000	13,412.00	10	10
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34570		1.33170			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34980		1.33600			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35400		1.34020			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												13,412.00	10	10
Total QUANTO £ / \$												13,412.00	10	10
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18450		1.18940			0.0000	11,845.00	10	40
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19170		1.19630			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19870		1.20350			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20620		1.21110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												11,845.00	10	40
Total QUANTO € / \$												11,845.00	10	40
RAIN	On	18/12/2017	Foreign Exchange Future			24,437.48000		24,518.14000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,841.60000		24,919.46000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.20870		10.23210			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.36920		10.39240			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.53220		10.55590			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.69880		10.72180			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.74010		11.76570			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			464.26030	438.478	18.61	0.8313	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			42.16030	39.778	18.61	0.1687	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			456.19850	430.415	18.63	0.8250	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			44.09850	41.715	18.63	0.1750	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			472.38640	446.609	18.60	0.8375	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			40.28640	37.909	18.60	0.1625	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			620.49980	600.275	16.14	0.6910	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			188.09980	191.075	16.14	0.3090	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			614.10650	593.939	16.15	0.6869	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			191.70650	194.739	16.15	0.3131	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			626.93880	606.653	16.13	0.6951	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			184.53880	187.453	16.13	0.3049	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			740.02420	718.872	15.45	0.6638	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			284.12420	286.672	15.45	0.3362	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			734.11330	713.024	15.46	0.6605	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			288.21330	290.825	15.46	0.3395	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			745.97280	724.754	15.44	0.6670	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			280.07280	282.554	15.44	0.3330	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			721.80000	698.800		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			711.80000	688.800		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			731.80000	708.800		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			2,006.33670	1,978.395	15.38	0.8267	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			230.63670	228.295	15.38	0.1733	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,998.63080	1,970.705	15.38	0.8254	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			232.93080	230.605	15.38	0.1746	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,990.94460	1,963.027	15.38	0.8240	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			235.24460	232.927	15.38	0.1760	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.45400		3.46580			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.40180		3.41370			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.34610		3.35870			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.29390		3.30520			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.31810		3.31910			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	5,208
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			4.29780	3.496	21.04	0.0512	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			278.49780	289.496	21.04	0.9488	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			4.05660	3.316	21.37	0.0483	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			288.25660	299.316	21.37	0.9517	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			4.56040	3.693	20.70	0.0544	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			268.76040	279.693	20.70	0.9456	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			64.10000	62.681	14.78	0.3518	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			170.40000	180.881	14.78	0.6482	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			60.94960	59.653	14.80	0.3392	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			177.24960	187.853	14.80	0.6608	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			67.37890	65.831	14.76	0.3647	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			163.67890	174.031	14.76	0.6353	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			49.23860	48.744	15.32	0.2321	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			350.53860	362.643	15.32	0.7679	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			47.51160	47.058	15.36	0.2255	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			358.81160	370.958	15.36	0.7745	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			51.02570	50.487	15.28	0.2389	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			342.32570	354.387	15.28	0.7611	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			54.80000	66.100		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			64.80000	76.100		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			44.80000	56.100		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			185.54020	186.418	16.54	0.4211	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			396.44020	398.318	16.54	0.5789	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			182.55510	183.432	16.56	0.4160	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			403.45510	405.332	16.56	0.5840	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			188.57400	189.453	16.51	0.4263	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			389.47400	391.353	16.51	0.5737	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	5,208

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 18/12/2017 Foreign Exchange Future			1.35280		1.35030			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.33660		1.33630			0.0000	0.00	0	0
ZMW / R On 18/06/2018 Foreign Exchange Future			1.31460		1.31560			0.0000	0.00	0	0
ZMW / R On 17/09/2018 Foreign Exchange Future			1.29590		1.29470			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3,064,444,639.50	217,517	1,853,314
Total Options									11,808,112.62	48,400	4,868,593
Grand Total:									3,076,252,752.12	265,917	6,721,907