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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/12/2017 Foreign Exchange Future			13.59300		13.60620			0.0000	3,275,913.00	241	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.59500		13.60820			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.60090		13.61410			0.0000	580,568,017.40	42,686	880,631
\$ / R On 19/12/2017 Foreign Exchange Future			13.60290		13.61610			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.60690		13.62010			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.60890		13.62220			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.61890		13.63230			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.62290		13.63630			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			13.63100		13.64440			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.63500		13.64850			0.0000	0.00	0	677
\$ / R On 08/01/2018 Foreign Exchange Future			13.64300		13.65660			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.64500		13.65860			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			13.64700		13.66060			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.65100		13.66470			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			13.65700		13.67100			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			13.65900		13.67310			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.66320		13.67730			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.66530		13.67940			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.67780		13.69200			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.69040		13.70460			0.0000	0.00	0	2,430
\$ / R On 01/02/2018 Foreign Exchange Future			13.69240		13.70670			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	06/02/2018	Foreign Exchange Future			13.70290		13.71730			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.70710		13.72150			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.71540		13.72990			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.71750		13.73200			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.72170		13.73620			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.72380		13.73820			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.74910		13.76330			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			13.75120		13.76530			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.75330		13.76740			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.78080		13.79470			0.0000	14,814,360.00	1,075	2,641
\$ / R	On	19/03/2018	Foreign Exchange Future			13.78940		13.80330			0.0000	657,064,910.00	47,650	224,825
\$ / R	On	29/03/2018	Foreign Exchange Future			13.81090		13.82470			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.86690		13.88040			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.86900		13.88260			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.87980		13.89330			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.89920		13.91260			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.90350		13.91690			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.90990		13.92330			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.91210		13.92540			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.94650		13.95970			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			13.98540		13.99860			0.0000	70,668,226.20	5,053	122,245
\$ / R	On	29/06/2018	Foreign Exchange Future			14.00940		14.02260			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.01590		14.02920			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.05510		14.06850			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.06380		14.07730			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.06600		14.07950			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.07910		14.09260			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.09430		14.10790			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.10740		14.12100			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.14660		14.16040			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.18370		14.19780			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.20800		14.22230			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.26740		14.28240			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.27620		14.29130			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.28060		14.29580			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.29160		14.30690			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.30920		14.32470			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.34660		14.36260			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.37090		14.43470			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.37770		14.39420			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.41870		14.43570			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.52500		14.54300			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.60480		14.62350			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.81730		14.83820			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.25700		15.28260			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.76200		15.79720			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			15.88960		15.92720			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.02280		16.06290			0.0000	0.00	0	0
Total \$ / R Future												1,326,391,426.60	96,705	1,337,655
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			300.34970	339.082	35.04	0.7246	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			46.54970	72.082	35.04	0.2754	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			100.31560	162.847	34.18	0.4397	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			178.51560	227.847	34.18	0.5603	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			244.34490	302.573	34.35	0.6398	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			72.54490	117.573	34.35	0.3602	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			28.76580	40.562	35.20	0.1257	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			60.36280	84.969	31.41	0.2390	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			474.46280	485.869	31.41	0.7610	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			323.55780	362.684	33.12	0.6156	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			137.65780	163.584	33.12	0.3844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,457.88980	1,446.920	40.34	0.9790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			17.00880	23.753	36.50	0.0781	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			11.73300	15.977	37.46	0.0545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,197.63300	1,215.077	37.46	0.9455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			50.03450	72.263	31.27	0.2118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			514.13450	523.163	31.27	0.7882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			814.66580	839.661	35.20	0.8743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			41.10200	60.979	31.13	0.1862	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			72.19600	99.168	31.54	0.2676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			436.29600	450.068	31.54	0.7324	14,529,101.63	32,282	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			490.15670	500.611	31.35	0.7721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			56.05670	79.711	31.35	0.2279	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,032.90880	1,052.853	36.50	0.9219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			62.60550	87.687	31.43	0.2446	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,888.95290	1,903.648	43.36	0.9841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			3.05290	4.548	43.36	0.0159	94,150.63	20,702	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,220.54360	1,211.236	37.65	0.9640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			6.44360	10.336	37.65	0.0360	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			555.20200	561.879	31.13	0.8138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			117.65990	151.254	31.96	0.3600	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			104.86300	128.969	33.45	0.3221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			400.76300	438.069	33.45	0.6779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			974.22510	967.673	34.11	0.9404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			10.12510	16.773	34.11	0.0596	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			466.70550	478.587	31.43	0.7554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			6.22720	8.498	39.78	0.0299	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			174.23920	201.064	32.82	0.4455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			260.13920	300.164	32.82	0.5545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,408.54250	1,397.891	40.02	0.9758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			4.44250	6.991	40.02	0.0242	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			331.75990	352.154	31.96	0.6400	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	11.75	Put			0.99530	1.689	42.90	0.0063	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			156.97140	194.213	32.24	0.4250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			271.07140	295.113	32.24	0.5750	3,134,692.41	10,622	11,116
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,121.76810	1,113.387	36.23	0.9561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			7.66810	12.487	36.23	0.0439	56,952.75	4,561	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,502.12720	1,517.598	39.78	0.9701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			44.51460	65.326	31.18	0.1962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,512.00730	1,527.454	39.87	0.9706	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			6.10730	8.354	39.87	0.0294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,626.90980	2,640.850	50.15	0.9941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			1.00980	1.750	50.15	0.0059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,865.09530	1,852.589	42.90	0.9937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			7.74320	10.303	38.77	0.0362	15,454.65	1,500	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			641.06240	643.257	30.85	0.8597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			26.96240	42.357	30.85	0.1403	21,178.50	500	10,500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,556.08500	3,569.611	56.68	0.9983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			0.18500	0.511	56.68	0.0017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			538.61460	546.227	31.18	0.8038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			2.26480	3.699	41.33	0.0133	59,712.02	16,141	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			451.37540	464.205	31.49	0.7440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			67.27540	93.305	31.49	0.2560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			51.11140	68.804	34.27	0.1963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			617.01140	647.904	34.27	0.8037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,393.64320	1,409.403	38.77	0.9638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			0.17560	0.493	56.89	0.0016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			55.53760	73.997	34.18	0.2082	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			591.43760	623.097	34.18	0.7918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,445.92630	4,459.216	60.32	0.9996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.02630	0.116	60.32	0.0004	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,616.36480	1,604.599	41.33	0.9867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			541.32520	574.505	34.00	0.7664	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,516.09830	3,529.636	56.40	0.9982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			0.19830	0.536	56.40	0.0018	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			21.31010	29.991	35.93	0.0963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			937.21010	959.091	35.93	0.9037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,586.07560	3,599.593	56.89	0.9984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			0.34570	0.791	54.27	0.0026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			22.82260	32.161	35.76	0.1024	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			908.72260	931.261	35.76	0.8976	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			364.86380	383.168	31.82	0.6717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			100.76380	132.268	31.82	0.3283	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			65.42520	85.405	34.00	0.2336	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			469.05170	504.415	33.72	0.7244	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,626.06390	3,639.570	57.16	0.9984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			0.16390	0.470	57.16	0.0016	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1.39810	2.313	47.95	0.0079	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	16.00	Put			2,387.29810	2,401.413	47.95	0.9921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,206.24570	3,219.891	54.27	0.9974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,676.05050	3,689.544	57.50	0.9985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			344.78520	364.362	31.90	0.6527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			110.68520	143.461	31.90	0.3473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,936.47410	2,950.241	52.42	0.9962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			0.57410	1.141	52.42	0.0038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			83.15170	105.315	33.72	0.2756	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.14800	0.439	57.57	0.0015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,686.04800	3,699.539	57.57	0.9985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.14550	0.434	57.64	0.0014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,696.04550	3,709.534	57.64	0.9986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.15050	0.444	57.50	0.0015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Put			165.73680	203.607	32.29	0.4381	0.00	0	21,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Call			238.28030	264.093	32.40	0.5357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Put			184.18030	223.193	32.40	0.4643	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			199.57220	226.500	32.63	0.4837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			225.47220	265.600	32.63	0.5163	0.00	0	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			242.47720	282.598	32.73	0.5355	0.00	0	640
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Put			170.23400	208.404	32.32	0.4447	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Call			254.33400	279.304	32.32	0.5553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			39.66890	55.086	34.54	0.1635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			695.56890	724.186	34.54	0.8365	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Call			259.83680	284.507	32.29	0.5619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			63.67700	83.405	34.03	0.2293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			107.54680	131.847	33.42	0.3275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			393.44680	430.947	33.42	0.6725	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,988.48110	2,003.030	44.28	0.9863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			2.58110	3.929	44.28	0.0137	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			186.57720	213.498	32.73	0.4645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			9.50230	12.661	38.03	0.0440	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			38.55280	53.721	34.57	0.1602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			704.45280	732.821	34.57	0.8398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,062.64770	1,054.927	35.38	0.9505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			8.54770	14.027	35.38	0.0495	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			549.57700	582.505	34.03	0.7707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			64.90990	90.466	31.46	0.2502	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			415.56380	452.467	33.51	0.6886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			99.66380	123.366	33.51	0.3114	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			203.84110	243.838	32.51	0.4904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			217.94110	244.738	32.51	0.5096	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,295.40230	1,311.761	38.03	0.9560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			4.30390	6.786	40.09	0.0235	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			297.37420	336.959	33.00	0.5916	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			151.47420	177.860	33.00	0.4084	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			866.69640	861.923	32.55	0.9248	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	12.76	Put		12.59640	21.023	32.55	0.0752	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		459.00990	471.366	31.46	0.7498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		3.78980	6.020	40.34	0.0210	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		876.44200	871.489	32.69	0.9264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		12.34200	20.589	32.69	0.0736	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		18.18940	25.476	36.33	0.0832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,004.08940	1,024.576	36.33	0.9168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,418.40390	1,407.686	40.09	0.9765	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put		440.73700	464.819	33.26	0.6765	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call		126.83700	137.719	33.26	0.3235	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put		423.89670	426.482	32.60	0.6132	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call		203.99670	193.382	32.60	0.3868	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		254.87960	245.874	31.66	0.4311	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		377.07960	354.774	31.66	0.5689	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,399.62820	4,413.294	61.42	0.9951	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		1.82820	2.194	61.42	0.0049	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		330.99460	343.709	29.26	0.4979	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		323.29460	322.609	29.26	0.5021	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put		1,216.13110	1,228.759	30.55	0.8825	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call		52.43110	51.659	30.55	0.1175	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put		951.98420	964.913	29.99	0.8169	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call		88.28420	87.813	29.99	0.1831	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		238.87260	249.105	25.68	0.3947	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		453.27260	450.105	25.68	0.6053	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put		498.96900	511.154	25.81	0.6017	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call		247.46900	246.154	25.81	0.3983	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call		584.61830	579.227	23.43	0.6854	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call		1,182.42930	1,171.072	22.22	0.9268	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put		25.82930	28.072	22.22	0.0732	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put		178.01830	186.227	23.43	0.3146	0.00	0	20,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		621.56980	615.681	23.13	0.7058	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		162.96980	170.681	23.13	0.2942	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,178.49440	1,190.720	26.03	0.8494	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		77.09440	75.720	26.03	0.1506	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,285.69080	1,297.934	26.28	0.8714	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		64.29080	62.934	26.28	0.1286	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put		732.50720	744.473	24.69	0.7073	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call		173.10720	171.473	24.69	0.2927	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put		523.42490	533.626	23.60	0.5965	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call		268.12490	264.626	23.60	0.4035	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put		663.07110	673.949	23.36	0.6645	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call		214.07110	210.948	23.36	0.3355	0.00	0	50,000
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put		306.42590	315.175	22.09	0.4319	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call		449.52590	444.175	22.09	0.5681	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put		544.43160	554.933	22.60	0.5943	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call		281.73160	278.133	22.60	0.4057	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			295.80860	292.092	22.52	0.4207	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			518.50860	528.892	22.52	0.5793	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			428.79200	438.666	22.09	0.5197	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			358.19200	353.966	22.09	0.4803	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			528.61260	538.853	21.67	0.5690	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			320.61260	316.653	21.67	0.4310	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			670.03260	662.487	20.16	0.6814	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			215.43260	222.087	20.16	0.3186	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			233.98440	240.960	20.22	0.3370	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			638.58440	631.360	20.22	0.6630	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			578.64280	572.054	20.33	0.6255	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			274.04280	281.654	20.33	0.3745	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			0.00000	787.555	21.80	0.6740	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.00000	227.955	21.80	0.3260	5,470,910.40	24,000	12,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			657.33460	649.919	20.18	0.6741	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			222.73460	229.519	20.18	0.3259	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			816.38920	807.404	19.85	0.7547	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			149.68920	155.004	19.85	0.2453	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,117.18590	2,129.056	23.77	0.9387	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			33.88590	31.456	23.77	0.0613	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,191.77880	1,181.120	19.52	0.8845	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			739.68610	731.408	19.98	0.7169	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,862.68410	1,874.492	23.60	0.9134	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			49.38410	46.892	23.60	0.0866	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			55.07880	58.720	19.52	0.1155	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,203.13730	2,215.062	23.83	0.9456	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			29.83730	27.462	23.83	0.0544	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,587.57240	1,599.554	23.41	0.8755	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			74.27240	71.954	23.41	0.1245	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			182.98610	189.008	19.98	0.2831	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			482.97510	492.895	20.42	0.5188	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			400.27510	395.795	20.42	0.4812	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			723.46270	715.410	19.65	0.6986	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			206.16270	212.510	19.65	0.3014	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,435.51320	1,447.849	22.75	0.8355	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			107.01320	104.949	22.75	0.1645	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			196.08560	202.154	19.51	0.2883	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			757.58560	749.254	19.51	0.7117	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			383.64140	379.398	20.44	0.4626	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			522.14140	532.298	20.44	0.5374	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			550.80270	561.041	20.23	0.5466	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			380.70270	376.441	20.23	0.4534	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			441.57380	436.825	19.95	0.5044	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			461.67380	471.425	19.95	0.4956	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			752.04200	763.066	20.77	0.6384	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			284.04200	280.566	20.77	0.3616	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		740.48390	751.404	20.65	0.6294	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		296.68390	293.104	20.65	0.3706	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put		756.08510	766.986	20.66	0.6335	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call		294.28510	290.786	20.66	0.3665	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put		752.27900	762.875	20.04	0.6119	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call		335.57900	331.975	20.04	0.3881	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put		359.36180	366.567	18.94	0.4004	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call		624.66180	617.767	18.94	0.5996	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call		680.59140	673.056	18.82	0.6322	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put		315.29140	321.856	18.82	0.3678	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put		316.93180	323.470	18.80	0.3676	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call		684.33180	676.770	18.80	0.6324	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put		869.94760	880.617	19.83	0.6323	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call		334.64760	331.417	19.83	0.3677	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		996.19990	986.355	17.88	0.7526	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		192.89990	196.955	17.88	0.2474	0.00	0	104,866
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,789.37530	1,801.774	21.64	0.8324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		132.67530	131.174	21.64	0.1676	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,486.09380	1,498.145	21.10	0.7829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,719.18980	3,734.064	24.57	0.9647	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,728.99500	3,743.878	24.58	0.9650	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		22.68580	23.652	24.55	0.0355	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,709.38580	3,724.252	24.55	0.9645	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put		526.33310	534.824	18.76	0.4808	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call		539.63310	534.224	18.76	0.5192	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		22.48980	23.464	24.57	0.0353	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put		0.00000	308.715	18.19	0.3392	2,315,364.75	7,500	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put		0.00000	1,036.953	20.06	0.6765	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call		0.00000	286.353	20.06	0.3235	4,295,301.00	15,000	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put		663.71000	673.229	19.15	0.5468	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call		447.01000	442.629	19.15	0.4532	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		22.29500	23.278	24.58	0.0350	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put		488.68680	496.773	18.67	0.4600	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put		728.12420	738.052	19.33	0.5740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call		411.42420	407.452	19.33	0.4260	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put		1,071.46900	1,082.886	20.17	0.6895	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call		274.76900	272.287	20.17	0.3105	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call		0.00000	778.115	18.19	0.6608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call		581.50450	575.574	18.65	0.5460	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put		815.73720	826.158	19.55	0.6078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call		369.03720	365.558	19.55	0.3922	0.00	0	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call		518.06050	512.895	18.84	0.5045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put		554.76050	563.495	18.84	0.4955	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call		571.98680	566.173	18.67	0.5400	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put		620.24100	629.467	19.03	0.5272	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call		497.38840	492.448	18.93	0.4900	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			584.08840	593.048	18.93	0.5100	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,129.65820	1,119.186	17.80	0.7986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			146.35820	149.785	17.80	0.2014	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			478.20450	486.174	18.65	0.4540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			608.07530	617.213	19.00	0.5215	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			462.00190	457.455	19.08	0.4644	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			638.70190	648.055	19.08	0.5356	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			695.58280	705.311	19.24	0.5605	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			428.88280	424.711	19.24	0.4395	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			473.54100	468.867	19.03	0.4728	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			281.76340	279.234	20.11	0.3169	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			378.44400	374.854	19.50	0.3998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			795.14400	805.454	19.50	0.6002	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			234.33010	232.120	20.51	0.2723	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,221.03010	1,232.719	20.51	0.7277	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			481.37530	476.613	19.00	0.4785	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,133.65170	1,145.191	20.31	0.7061	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,887.24860	1,899.745	21.80	0.8458	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			120.54860	119.145	21.80	0.1542	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			397.92720	394.111	19.39	0.4154	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			754.62720	764.711	19.39	0.5846	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			1,048.46340	1,059.834	20.11	0.6831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			108.60710	107.299	21.98	0.1407	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			951.07200	962.137	19.88	0.6540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			314.37200	311.537	19.88	0.3460	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			301.31880	298.643	19.97	0.3346	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			988.01880	999.243	19.97	0.6654	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			256.95170	254.591	20.31	0.2939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			293.81210	291.200	20.02	0.3279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			384.83820	381.175	19.46	0.4050	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			781.53820	791.775	19.46	0.5950	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			499.28910	507.494	18.70	0.4659	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			562.58910	556.894	18.70	0.5341	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,995.30710	2,007.899	21.98	0.8593	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			242.31470	240.053	20.44	0.2800	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			298.77130	296.125	19.98	0.3323	0.00	0	490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			995.47130	1,006.725	19.98	0.6677	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,310.42380	1,322.250	20.71	0.7480	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			213.72380	211.650	20.71	0.2520	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,010.51210	1,021.800	20.02	0.6721	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			682.75250	692.397	19.20	0.5550	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,509.57450	1,497.603	17.71	0.8922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			66.27450	68.203	17.71	0.1078	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,351.67870	1,363.563	20.80	0.7567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			204.97870	202.963	20.80	0.2433	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,189.01470	1,200.653	20.44	0.7200	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	12.94	Put			176.37900	180.220	17.85	0.2316	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			510.01640	518.336	18.72	0.4719	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			553.31640	547.736	18.72	0.5281	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			847.91640	839.116	18.07	0.6905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			264.61640	269.716	18.07	0.3095	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			436.05250	431.797	19.20	0.4450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			95.88340	98.506	17.69	0.1455	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			630.96490	624.436	18.53	0.5762	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			427.66490	435.036	18.53	0.4238	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,393.30140	1,405.240	20.89	0.7652	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			196.60140	194.640	20.89	0.2348	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,039.67900	1,029.620	17.85	0.7684	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			311.71880	308.918	19.90	0.3437	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,277.69500	1,289.473	20.64	0.7408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			220.99500	218.873	20.64	0.2592	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,614.68240	1,626.885	21.35	0.8053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			157.98240	156.285	21.35	0.1947	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,329.18340	1,317.906	17.69	0.8545	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			454.44910	449.989	19.12	0.4588	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			380.27050	387.043	18.41	0.3936	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			683.57050	676.443	18.41	0.6064	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,429.15970	2,442.052	22.66	0.9019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			72.45970	71.452	22.66	0.0981	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			958.41880	969.518	19.90	0.6563	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			69.92000	72.046	17.61	0.1133	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			739.37120	731.638	18.28	0.6367	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			336.07120	342.238	18.28	0.3633	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			489.32410	484.475	18.96	0.4842	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			596.02410	605.075	18.96	0.5158	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			651.14910	660.589	19.12	0.5412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			768.03230	778.192	19.43	0.5898	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,843.91240	1,830.597	18.58	0.9321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			40.61240	41.197	18.58	0.0679	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,279.79230	2,292.595	22.43	0.8890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			83.09230	81.995	22.43	0.1110	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,473.22000	1,461.446	17.61	0.8867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			128.12900	126.664	21.70	0.1626	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			829.10190	820.477	18.10	0.6816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			275.80190	281.077	18.10	0.3184	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			946.79090	937.197	17.91	0.7336	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			213.49090	217.797	17.91	0.2664	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			391.33230	387.592	19.43	0.4102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			84.42570	86.838	17.66	0.1316	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,049.80060	2,062.435	22.06	0.8656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			103.10060	101.835	22.06	0.1344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,318.64510	1,330.483	20.73	0.7497	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	14.91	Call		211.94510	209.883	20.73	0.2503	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,824.82900	1,837.264	21.70	0.8374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		179.39380	177.545	21.10	0.2171	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		750.91530	743.064	18.26	0.6428	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		327.61530	333.664	18.26	0.3572	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		295.08560	300.658	18.16	0.3332	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		798.38560	790.058	18.16	0.6668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,387.72570	1,376.238	17.66	0.8684	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		1,076.03620	1,087.419	19.93	0.6767	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		300.73620	298.319	19.93	0.3233	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		865.71530	876.031	18.89	0.5814	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		456.11530	452.931	18.89	0.4186	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,395.01940	1,406.948	20.04	0.7198	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		277.61940	275.948	20.04	0.2802	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,082.73640	2,095.434	21.22	0.8291	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		155.33640	154.434	21.22	0.1709	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		569.51090	577.666	18.05	0.4572	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		662.81090	657.466	18.05	0.5428	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		1,947.97470	1,960.489	20.90	0.8072	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		181.27470	180.289	20.90	0.1928	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		1,582.67970	1,594.795	20.31	0.7502	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		245.97970	244.595	20.31	0.2498	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		1,918.34830	1,930.835	20.70	0.7943	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		200.94830	200.035	20.70	0.2057	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		169.12070	172.090	16.96	0.1955	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		1,341.72070	1,331.290	16.96	0.8045	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		661.69600	656.717	18.01	0.5327	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		609.09600	617.517	18.01	0.4673	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		948.46190	959.052	18.80	0.5908	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		465.36190	462.552	18.80	0.4092	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		1,018.37040	1,029.121	18.88	0.6093	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		441.67040	439.021	18.88	0.3907	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		1,348.33000	1,337.720	16.90	0.8017	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		175.03000	177.820	16.90	0.1983	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		2,028.52650	2,041.085	20.77	0.8047	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		191.82650	190.985	20.77	0.1953	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		882.32100	892.487	18.58	0.5661	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		507.72100	504.587	18.58	0.4339	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		592.21720	600.209	17.72	0.4413	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		751.91720	746.709	17.72	0.5587	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		2,133.97780	2,146.479	20.68	0.8026	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		203.67780	202.979	20.68	0.1974	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		1,743.51530	1,755.447	20.12	0.7471	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		273.21530	271.947	20.12	0.2529	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,233.08010	1,224.000	16.83	0.7364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		284.48010	288.600	16.83	0.2636	0.00	0	1,250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,556.54030	2,569.344	21.02	0.8337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			175.14030	174.744	21.02	0.1663	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,267.44870	1,258.175	16.80	0.7469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			268.84870	272.775	16.80	0.2531	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,481.71080	1,493.737	19.43	0.6856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			370.31080	369.137	19.43	0.3144	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			881.49550	875.165	17.38	0.6035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			522.89550	529.765	17.38	0.3965	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,505.37250	1,517.452	19.47	0.6901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			363.97250	362.852	19.47	0.3099	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,643.23110	1,631.985	16.58	0.8416	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			144.63110	146.585	16.58	0.1584	8,399,326.23	57,300	57,300
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,014.00170	3,000.256	17.12	0.9778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			15.40170	14.856	17.12	0.0222	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			851.21360	845.186	17.45	0.5898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			552.61360	559.786	17.45	0.4102	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,070.59750	2,057.464	16.53	0.9109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			71.99750	72.064	16.53	0.0891	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,295.36220	1,285.932	16.78	0.7552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			256.76220	260.532	16.78	0.2448	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,530.35490	2,516.502	16.49	0.9562	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			31.75490	31.102	16.49	0.0438	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,447.88190	1,437.676	16.67	0.7970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			199.28190	202.276	16.67	0.2030	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,796.79150	1,809.339	19.99	0.7398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			295.39150	294.738	19.99	0.2602	16,888,516.05	57,300	57,300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,178.48630	1,189.680	18.81	0.6200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			467.08630	465.080	18.81	0.3800	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,070.11520	1,062.070	16.96	0.6818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			371.51520	376.670	16.96	0.3182	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,252.01770	1,263.442	18.96	0.6374	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			440.61770	438.842	18.96	0.3626	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,152.99430	1,144.403	16.89	0.7105	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			324.39430	329.003	16.89	0.2895	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,725.51450	1,713.784	16.57	0.8574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			126.91450	128.384	16.57	0.1426	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,682.87260	2,695.695	21.19	0.8452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			161.47260	161.095	21.19	0.1548	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,655.69960	2,668.519	21.15	0.8428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			164.29960	163.919	21.15	0.1572	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,120.63840	1,112.255	16.92	0.6996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			342.03840	346.855	16.92	0.3004	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,821.50050	1,834.062	20.03	0.7437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			290.10050	289.462	20.03	0.2563	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			977.71160	970.468	17.16	0.6450	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			439.11160	445.068	17.16	0.3550	0.00	0	5,183

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,360.63520	2,373.400	20.77	0.8139	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			199.23520	198.800	20.77	0.1861	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			966.62130	959.479	17.18	0.6404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			448.02130	454.079	17.18	0.3596	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,486.32200	3,499.114	22.49	0.8965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			104.92200	104.514	22.49	0.1035	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			712.71650	708.176	17.82	0.5223	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			714.11650	722.776	17.82	0.4777	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,739.52760	1,752.037	19.91	0.7305	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			308.12760	307.437	19.91	0.2695	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			788.58990	783.217	17.61	0.5602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			619.98990	627.817	17.61	0.4398	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,583.50820	2,596.316	21.06	0.8363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			172.10820	171.716	21.06	0.1637	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			671.87050	667.735	17.96	0.5006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			773.27050	782.335	17.96	0.4994	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			783.94340	778.619	17.63	0.5580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			625.34340	633.219	17.63	0.4420	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,126.34590	3,139.174	21.85	0.8776	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			124.94590	124.574	21.85	0.1224	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,391.14870	3,403.950	22.32	0.8919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			109.74870	109.350	22.32	0.1081	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,852.08770	1,839.731	16.56	0.8793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			103.48770	104.331	16.56	0.1207	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			826.64700	820.870	17.52	0.5784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			578.04700	585.470	17.52	0.4216	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,324.70660	3,337.516	22.20	0.8885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			113.30660	112.916	22.20	0.1115	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			614.67370	611.115	18.17	0.4689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			866.07370	875.715	18.17	0.5311	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,843.53580	1,831.220	16.56	0.8779	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			104.93580	105.820	16.56	0.1221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			756.53870	751.511	17.70	0.5445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			657.93870	666.111	17.70	0.4555	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,801.22830	2,814.064	21.34	0.8552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			149.82830	149.464	21.34	0.1448	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			797.96190	792.486	17.59	0.5647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			609.36190	617.086	17.59	0.4353	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,051.19220	3,064.030	21.72	0.8730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			129.79220	129.430	21.72	0.1270	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,051.51840	1,062.150	18.56	0.5868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			520.11840	517.550	18.56	0.4132	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			0.00000	948.587	17.21	0.6358	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.00000	463.187	17.21	0.3642	26,540,626.56	57,300	57,300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			802.68360	797.159	17.58	0.5670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			604.08360	611.759	17.58	0.4330	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	17.71	Call			90.90190	90.466	23.04	0.0899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,802.30190	3,815.066	23.04	0.9101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			91.67490	91.241	23.01	0.0907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,783.07490	3,795.841	23.01	0.9093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,039.58160	2,052.252	20.33	0.7753	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			248.18160	247.652	20.33	0.2247	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			91.28810	90.852	23.02	0.0903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,792.68810	3,805.452	23.02	0.9097	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			612.18310	620.302	17.55	0.4282	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			834.78310	829.702	17.55	0.5718	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,302.84690	2,315.459	20.61	0.7982	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			225.44690	224.859	20.61	0.2018	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,894.43820	1,906.553	20.05	0.7451	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			297.03820	295.953	20.05	0.2549	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			711.24560	720.070	17.73	0.4659	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			760.44560	755.970	17.73	0.5341	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			624.83970	632.986	17.45	0.4196	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			893.33970	888.086	17.45	0.5804	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,152.83190	2,165.874	20.19	0.7614	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			290.13190	289.674	20.19	0.2386	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			846.37480	856.183	17.90	0.4973	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			733.67480	729.983	17.90	0.5027	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,968.86560	1,981.846	19.94	0.7366	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			326.16560	325.646	19.94	0.2634	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			637.95130	635.164	18.24	0.4532	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,010.65130	1,021.364	18.24	0.5468	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			908.57180	918.931	18.03	0.5161	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			698.07180	694.931	18.03	0.4839	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			630.11100	638.841	17.39	0.4154	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			922.71100	917.941	17.39	0.5846	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,476.24190	2,489.400	20.56	0.7937	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			248.84190	248.500	20.56	0.2063	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,049.68540	2,062.468	19.99	0.7427	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			322.28540	321.568	19.99	0.2573	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,918.70650	1,907.181	16.05	0.8645	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			913.26790	908.330	17.43	0.5751	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			665.36790	674.030	17.43	0.4249	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,351.04850	2,364.281	20.34	0.7752	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			278.94850	278.581	20.34	0.2248	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			130.80650	132.881	16.05	0.1355	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,129.16230	1,140.604	18.34	0.5645	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			630.16230	628.004	18.34	0.4355	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			340.12800	339.623	20.03	0.2554	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			645.64900	654.945	17.27	0.4042	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,006.04900	1,001.545	17.27	0.5958	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,675.62560	2,689.222	20.59	0.7931	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			266.02560	265.822	20.59	0.2069	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,229.72800	2,243.023	20.03	0.7446	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,626.75140	1,617.508	16.43	0.7758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			278.95140	283.808	16.43	0.2242	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,215.91550	3,202.788	15.36	0.9748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.11550	19.088	15.36	0.0252	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,502.57200	1,515.647	18.82	0.6230	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			560.37200	559.347	18.82	0.3770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,878.51370	1,868.120	15.93	0.8353	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			180.71370	184.420	15.93	0.1647	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,296.57240	2,310.366	19.99	0.7423	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			354.37240	354.066	19.99	0.2577	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,155.34260	2,169.129	19.81	0.7247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			383.14260	382.829	19.81	0.2753	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,213.19440	2,226.984	19.89	0.7321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			370.99440	370.684	19.89	0.2679	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,549.63480	1,540.881	16.50	0.7570	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			311.83480	317.181	16.50	0.2430	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			578.41460	586.900	17.01	0.3700	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,126.21460	1,120.600	17.01	0.6300	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,085.30160	1,080.000	17.11	0.6148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			617.50160	626.300	17.11	0.3852	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,797.00150	1,786.951	16.10	0.8171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			209.20150	213.252	16.10	0.1829	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,289.79950	1,282.911	16.75	0.6848	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			451.99950	459.211	16.75	0.3152	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,246.44330	2,260.234	19.93	0.7362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			364.24330	363.934	19.93	0.2638	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,768.02980	1,758.102	16.17	0.8103	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			220.22980	224.402	16.17	0.1897	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			634.75560	633.218	18.48	0.4164	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,306.95560	1,319.519	18.48	0.5836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			640.77280	639.186	18.45	0.4195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,292.97280	1,305.486	18.45	0.5805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,061.62710	3,075.349	20.93	0.8167	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			239.42710	239.049	20.93	0.1833	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			637.75690	636.195	18.46	0.4179	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,299.95690	1,312.495	18.46	0.5821	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			657.68600	667.544	17.18	0.3949	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,079.98600	1,075.544	17.18	0.6051	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,858.05220	2,872.230	20.64	0.7931	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			280.35220	280.230	20.64	0.2069	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,384.29000	2,398.014	20.05	0.7455	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			356.59000	356.014	20.05	0.2545	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,059.97880	1,072.339	17.89	0.5037	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			852.37880	849.739	17.89	0.4963	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,441.71790	1,455.680	18.51	0.5872	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			673.01790	671.879	18.51	0.4128	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			669.88210	679.849	17.07	0.3847	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,165.68210	1,160.449	17.07	0.6153	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,026.69270	3,041.500	20.64	0.7897	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			302.49270	302.100	20.64	0.2103	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,551.43130	2,566.301	20.08	0.7452	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			377.23130	376.902	20.08	0.2548	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,839.21050	2,854.143	20.38	0.7709	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			336.11050	335.743	20.38	0.2291	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			73.71380	75.175	14.44	0.0800	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,480.61380	2,466.775	14.44	0.9200	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,148.69120	1,143.683	17.12	0.6064	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			701.79120	712.083	17.12	0.3936	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,303.01900	1,316.583	18.23	0.5510	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			767.71900	765.783	18.23	0.4490	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			679.80900	690.466	17.00	0.3761	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,242.40900	1,237.066	17.00	0.6239	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,260.82950	3,276.349	20.79	0.7924	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			313.42950	312.949	20.79	0.2076	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,728.52620	2,744.197	20.14	0.7475	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			391.12620	390.797	20.14	0.2525	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			0.00000	1,918.962	19.05	0.6427	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			0.00000	599.862	19.05	0.3573	11,997,240.00	20,000	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			0.00000	620.594	16.79	0.3481	12,411,878.00	20,000	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			0.00000	1,341.494	16.79	0.6519	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			772.35460	770.281	18.36	0.4353	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,448.15460	1,462.581	18.36	0.5647	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			769.28740	767.242	18.37	0.4340	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,455.08740	1,469.542	18.37	0.5660	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,186.58190	3,202.283	20.61	0.7805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			340.78190	339.983	20.61	0.2195	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,787.29120	1,776.587	16.37	0.7623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			353.09120	358.887	16.37	0.2377	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			766.23890	764.216	18.38	0.4326	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,462.03890	1,476.516	18.38	0.5674	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			691.37920	702.631	17.00	0.3675	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,327.07920	1,321.331	17.00	0.6325	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,478.20730	3,495.708	21.06	0.7905	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			333.90730	334.408	21.06	0.2095	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,907.07590	2,923.600	20.32	0.7470	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			412.77590	412.300	20.32	0.2530	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,477.17090	1,492.156	18.49	0.5372	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			920.17090	917.156	18.49	0.4628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			935.46240	932.687	18.72	0.4528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,621.96240	1,637.887	18.72	0.5472	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	18/03/2019	Foreign Exchange Option	14.05	Call			1,422.12620	1,415.442	17.39	0.6163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			848.62620	860.642	17.39	0.3837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			932.36530	929.614	18.72	0.4516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,628.86530	1,644.814	18.72	0.5484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			929.27950	926.559	18.73	0.4504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,635.77950	1,651.759	18.73	0.5496	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,508.25600	1,501.556	17.81	0.5973	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,050.05600	1,064.256	17.81	0.4027	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,517.01990	1,510.241	17.79	0.5998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,038.81990	1,052.941	17.79	0.4002	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,512.63450	1,505.892	17.80	0.5985	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,044.43450	1,058.592	17.80	0.4015	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,406.78390	1,401.564	19.06	0.5003	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,944.18390	1,964.564	19.06	0.4997	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,413.36970	1,408.115	19.04	0.5021	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,930.76970	1,951.115	19.04	0.4979	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,354.49920	5,391.611	23.09	0.7467	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			637.09920	648.611	23.09	0.2533	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,410.07660	1,404.835	19.05	0.5012	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,937.47660	1,957.835	19.05	0.4988	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,501.77560	1,524.637	18.61	0.3899	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,134.70420	2,122.410	18.62	0.6092	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,507.50420	1,530.410	18.62	0.3908	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,130.44270	2,118.183	18.63	0.6083	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,513.24270	1,536.183	18.63	0.3917	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,138.97560	2,126.637	18.61	0.6101	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,621.13400	1,644.859	18.80	0.3969	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,178.33400	2,164.459	18.80	0.6031	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,312.68570	2,297.428	18.81	0.6146	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,609.78570	1,634.628	18.81	0.3854	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,321.36720	2,306.046	18.79	0.6162	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,598.46720	1,623.246	18.79	0.3838	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,317.02190	2,301.728	18.80	0.6154	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,604.12190	1,628.928	18.80	0.3846	0.00	0	0
Total \$ / R Option												106,230,405.57	344,708	4,124,006
Total \$ / R												1,432,621,832.17	441,413	5,461,661
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.60090		13.61410			0.0000	0.00	0	531
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		13.78940		13.80330			0.0000	0.00	0	143
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		13.98540		13.99860			0.0000	69,927.00	5	83
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		14.18370		14.19780			0.0000	70,918.50	5	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		14.81730		14.83820			0.0000	0.00	0	0
Total \$ / R MAXI Future												140,845.50	10	757

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			15,509.57360	18,157.519	32.97	0.4145	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			29,099.57360	33,067.519	32.97	0.5855	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			15,147.41720	17,785.955	33.00	0.4084	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			29,737.41720	33,695.955	33.00	0.5916	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			15,878.55520	18,535.146	32.94	0.4206	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			28,468.55520	32,445.146	32.94	0.5794	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			57,198.67740	56,617.286	18.67	0.5400	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			48,868.67740	49,677.286	18.67	0.4600	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			56,727.25900	56,151.662	18.69	0.5370	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			49,397.25900	50,211.662	18.69	0.4630	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			57,673.16880	57,085.688	18.66	0.5430	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			48,343.16880	49,145.688	18.66	0.4570	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			74,315.28350	73,827.015	17.74	0.5378	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			67,455.28350	68,287.015	17.74	0.4622	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			73,873.56610	73,390.384	17.75	0.5356	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			68,013.56610	68,850.384	17.75	0.4644	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			74,758.90030	74,265.939	17.72	0.5400	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			66,898.90030	67,725.939	17.72	0.4600	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			95,249.61120	94,825.768	17.45	0.5624	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			76,469.61120	77,455.768	17.45	0.4376	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			94,804.61250	94,383.826	17.46	0.5606	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			77,024.61250	78,013.826	17.46	0.4394	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			95,696.57290	95,269.172	17.44	0.5642	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			75,916.57290	76,899.172	17.44	0.4358	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			6,257.63250	6,298.809	0.86	0.5588	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			5,055.66050	5,096.635	0.84	0.5017	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			5,055.66050	5,096.635	0.84	0.4983	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			4,641.25440	4,683.056	0.85	0.4709	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			5,641.25440	5,683.056	0.85	0.5291	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			4,257.63250	4,298.809	0.86	0.4412	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			151,263.44720	150,589.157	17.80	0.5985	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			104,443.44720	105,859.157	17.80	0.4015	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			150,825.60450	150,155.575	17.81	0.5973	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			105,005.60450	106,425.575	17.81	0.4027	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			151,701.98780	151,024.133	17.79	0.5998	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			103,881.98780	105,294.133	17.79	0.4002	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												140,845.50	10	757
£ / R	On	15/12/2017	Foreign Exchange Future			18.15480		18.25420		0.0000	0.00	0	10	
£ / R	On	18/12/2017	Foreign Exchange Future			18.16440		18.26370		0.0000	18,781,989.60	1,034	210,241	
£ / R	On	31/01/2018	Foreign Exchange Future			18.32050		18.42320		0.0000	0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			18.41820		18.52100		0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			18.46600		18.56880		0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			18.48030		18.58320		0.0000	13,860,225.00	750	32,925	

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 Future			18.80330		18.90620			0.0000	14,290,508.00	760	4,932
£ / R	On	17/09/2018	Foreign Exchange Future			19.13340		19.23780			0.0000	9,566,700.00	500	3,576
£ / R	On	14/06/2019	Foreign Exchange Future			19.90250		20.01270			0.0000	0.00	0	0
Total £ / R Future												56,499,422.60	3,044	251,749
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			478.93400	598.538	35.81	0.7622	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			73.13400	93.338	35.81	0.2378	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.00000	0.010	58.01	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,876.30000	6,975.610	58.01	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			212.05850	346.298	32.67	0.5082	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			275.75850	310.698	32.67	0.4918	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,548.19440	1,657.639	38.31	0.9450	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			11.89440	22.039	38.31	0.0550	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.00000	0.010	58.01	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,886.30000	6,985.610	58.01	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.00000	0.010	58.01	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,896.30000	6,995.609	58.01	1.0000	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			877.85520	943.916	21.76	0.6363	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			391.05520	354.416	21.76	0.3637	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			1,129.61480	1,198.612	20.52	0.6557	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			420.61480	386.812	20.52	0.3443	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,020.49420	1,084.245	19.93	0.6015	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			539.29420	500.245	19.93	0.3985	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,578.55170	1,495.700	18.98	0.7768	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			225.35170	245.400	18.98	0.2232	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,593.93320	1,510.739	18.98	0.7803	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			220.73320	240.439	18.98	0.2197	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,759.57980	1,672.986	19.01	0.8151	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			176.37980	192.686	19.01	0.1849	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,831.37990	1,912.966	20.89	0.7705	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			274.57990	253.266	20.89	0.2295	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,586.23360	1,503.210	18.98	0.7786	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			223.03360	242.910	18.98	0.2214	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			990.71240	1,053.047	19.76	0.5869	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			573.91240	533.347	19.76	0.4131	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,539.83860	1,469.380	18.05	0.6715	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			533.63860	566.081	18.05	0.3285	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,533.37890	1,463.352	18.06	0.6699	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			537.17890	570.052	18.06	0.3301	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,546.31880	1,475.426	18.05	0.6730	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			530.11880	562.126	18.05	0.3270	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,706.80400	1,643.669	17.70	0.6476	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			729.00400	770.269	17.70	0.3524	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,718.96460	1,654.966	17.69	0.6503	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			721.16460	761.566	17.69	0.3497	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,712.87750	1,649.307	17.69	0.6490	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	17/09/2018		Foreign Exchange Option	18.25	Put		725.07750	765.907	17.69	0.3510	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		2,417.79150	2,338.497	17.31	0.6608	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		1,045.09150	1,075.997	17.31	0.3392	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		2,429.53150	2,350.020	17.31	0.6627	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		1,036.83150	1,067.520	17.31	0.3373	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		2,423.65660	2,344.258	17.31	0.6617	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		1,040.95660	1,071.758	17.31	0.3383	0.00	0	0
Total £ / R Option											0.00	0	3,700	
Total £ / R											56,499,422.60	3,044	255,449	
¥ / R	On	18/12/2017		Foreign Exchange Future			0.11996	0.12020			0.0000	0.00	0	195
¥ / R	On	19/03/2018		Foreign Exchange Future			0.12228	0.12255			0.0000	0.00	0	0
¥ / R	On	18/06/2018		Foreign Exchange Future			0.12469	0.12496			0.0000	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Future			0.12722	0.12749			0.0000	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Future			0.13952	0.13989			0.0000	0.00	0	0
Total ¥ / R Future											0.00	0	195	
¥ / R	On	18/12/2017	0.13	Foreign Exchange Option		Call		9.20430	5.519	30.25	0.0289	0.00	0	0
¥ / R	On	18/12/2017	0.13	Foreign Exchange Option		Put		989.10430	1,009.019	30.25	0.9711	0.00	0	0
¥ / R	On	18/12/2017	0.11	Foreign Exchange Option		Call		1,026.37150	999.830	30.18	0.9819	0.00	0	0
¥ / R	On	18/12/2017	0.11	Foreign Exchange Option		Put		6.27150	3.330	30.18	0.0181	0.00	0	0
¥ / R	On	18/12/2017	0.12	Foreign Exchange Option		Call		182.40980	142.911	21.82	0.5022	0.00	0	0
¥ / R	On	18/12/2017	0.12	Foreign Exchange Option		Put		162.30980	146.411	21.82	0.4978	0.00	0	0
¥ / R	On	19/03/2018	0.12	Foreign Exchange Option		Call		637.54720	614.893	19.68	0.5931	0.00	0	0
¥ / R	On	19/03/2018	0.12	Foreign Exchange Option		Put		382.34720	386.893	19.68	0.4069	0.00	0	0
¥ / R	On	19/03/2018	0.13	Foreign Exchange Option		Call		272.39910	259.171	21.61	0.3118	0.00	0	0
¥ / R	On	19/03/2018	0.13	Foreign Exchange Option		Put		1,017.19910	1,031.171	21.61	0.6882	0.00	0	0
¥ / R	On	19/03/2018	0.11	Foreign Exchange Option		Call		1,332.51190	1,304.649	18.58	0.8744	0.00	0	0
¥ / R	On	19/03/2018	0.11	Foreign Exchange Option		Put		77.31190	76.649	18.58	0.1256	0.00	0	0
¥ / R	On	18/06/2018	0.13	Foreign Exchange Option		Call		538.37160	524.548	20.83	0.4195	0.00	0	0
¥ / R	On	18/06/2018	0.13	Foreign Exchange Option		Put		1,041.97160	1,055.248	20.83	0.5805	0.00	0	0
¥ / R	On	18/06/2018	0.14	Foreign Exchange Option		Call		301.17000	292.893	22.35	0.2612	0.00	0	0
¥ / R	On	18/06/2018	0.14	Foreign Exchange Option		Put		1,804.77000	1,823.593	22.35	0.7388	0.00	0	0
¥ / R	On	18/06/2018	0.12	Foreign Exchange Option		Call		956.92510	937.401	19.29	0.6352	0.00	0	0
¥ / R	On	18/06/2018	0.12	Foreign Exchange Option		Put		460.52510	468.101	19.29	0.3648	0.00	0	0
¥ / R	On	17/09/2018	0.13	Foreign Exchange Option		Call		0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	0.13	Foreign Exchange Option		Put		250.70000	278.500		1.0000	0.00	0	0
¥ / R	On	17/09/2018	0.14	Foreign Exchange Option		Call		0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	0.14	Foreign Exchange Option		Put		1,250.70000	1,278.500		1.0000	0.00	0	0
¥ / R	On	17/09/2018	0.12	Foreign Exchange Option		Call		749.30000	721.500		1.0000	0.00	0	0
¥ / R	On	17/09/2018	0.12	Foreign Exchange Option		Put		0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	14/06/2019	0.13	Foreign Exchange Option		Call		1,864.31630	1,839.613	19.89	0.6597	0.00	0	0
¥ / R	On	14/06/2019	0.13	Foreign Exchange Option		Put		875.21630	887.313	19.89	0.3403	0.00	0	0
¥ / R	On	14/06/2019	0.14	Foreign Exchange Option		Call		1,430.71210	1,412.437	21.04	0.5461	0.00	0	0
¥ / R	On	14/06/2019	0.14	Foreign Exchange Option		Put		1,441.61210	1,460.137	21.04	0.4539	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,405.22650	2,370.742	17.98	0.7862	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			416.12650	418.442	17.98	0.2138	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			16.03400		15.99880			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.04360		16.00830			0.0000	62,922,999.20	3,922	100,159
€ / R	On	27/12/2017	Foreign Exchange Future			16.07190		16.03770			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.20570		16.17320			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.30150		16.26890			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.35350		16.32070			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.36810		16.33520			0.0000	21,589,523.90	1,319	39,708
€ / R	On	29/03/2018	Foreign Exchange Future			16.40470		16.37160			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.69990		16.66540			0.0000	6,262,462.50	375	1,315
€ / R	On	17/09/2018	Foreign Exchange Future			17.04400		17.00960			0.0000	8,522,000.00	500	5,142
€ / R	On	14/12/2018	Foreign Exchange Future			17.38610		17.35400			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.16440		18.13630			0.0000	0.00	0	0
Total € / R Future												99,296,985.60	6,116	149,151
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			541.00830	538.861	31.39	0.8139	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			19.80830	52.861	31.39	0.1861	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			232.35430	286.543	29.85	0.5345	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			224.05430	242.943	29.85	0.4655	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			151.12480	198.484	30.26	0.4166	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			342.82480	354.884	30.26	0.5834	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			343.76460	399.850	29.57	0.6532	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			135.46460	156.250	29.57	0.3468	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			482.33200	536.691	29.30	0.7616	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			74.03200	93.091	29.30	0.2384	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,879.98520	1,915.759	38.20	0.9924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			1.68520	2.159	38.20	0.0076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			589.55340	587.120	31.02	0.7498	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			67.85340	100.720	31.02	0.2502	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			56.50900	86.244	31.18	0.2212	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			648.20900	642.644	31.18	0.7788	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.01140	0.008	51.74	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,401.71140	5,366.408	51.74	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,009.45300	2,045.084	38.92	0.9947	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1.15300	1.484	38.92	0.0053	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			2.49250	3.746	38.09	0.0129	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,064.19250	2,030.146	38.09	0.9871	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			2.57740	3.866	37.94	0.0133	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,044.27740	2,010.266	37.94	0.9867	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			478.24730	482.191	30.70	0.6848	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			96.54730	135.791	30.70	0.3152	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.53450	3.806	38.01	0.0131	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,054.23450	2,020.205	38.01	0.9869	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			178.69160	175.184	26.94	0.2967	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			596.39160	627.084	26.94	0.7033	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			294.66430	283.703	19.21	0.3486	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			667.86430	689.403	19.21	0.6514	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			638.87150	622.376	18.67	0.5131	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			497.77150	513.876	18.67	0.4869	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,045.58530	1,025.288	19.09	0.6397	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			356.28530	368.788	19.09	0.3603	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			103.63570	100.312	17.23	0.1314	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,371.78940	2,403.103	18.93	0.9498	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,037.14020	1,016.787	18.94	0.6319	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			372.34020	384.887	18.94	0.3681	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,577.23620	1,606.860	17.23	0.8702	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			102.03620	98.760	17.23	0.1298	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,568.83570	1,598.412	17.23	0.8686	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			135.81870	131.520	17.28	0.1629	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,381.14380	1,409.448	17.29	0.8276	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			145.94380	141.348	17.29	0.1724	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,585.65360	1,615.327	17.23	0.8718	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			100.45360	97.227	17.23	0.1282	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			36.58940	35.003	18.93	0.0502	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			705.15560	689.066	18.28	0.5149	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			540.35560	557.166	18.28	0.4851	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			585.25240	603.068	18.14	0.5131	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			640.05240	624.968	18.14	0.4869	0.00	0	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,421.01870	1,449.620	17.28	0.8371	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			1,188.77240	1,167.218	18.96	0.6602	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			350.37240	361.918	18.96	0.3398	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,464.56500	1,491.383	16.27	0.7549	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			309.16500	301.483	16.27	0.2451	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,498.48080	2,529.441	16.63	0.9170	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			83.08080	79.541	16.63	0.0830	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,151.00200	1,173.821	16.50	0.6627	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			485.60200	473.921	16.50	0.3373	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,471.56930	1,498.439	16.26	0.7567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			306.16930	298.539	16.26	0.2433	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			2,755.87940	2,787.123	16.81	0.9377	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			60.47940	57.224	16.81	0.0623	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			919.18360	939.393	16.89	0.5753	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			693.78360	679.493	16.89	0.4247	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,478.59340	1,505.518	16.26	0.7584	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			303.19340	295.618	16.26	0.2416	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,962.00450	2,993.527	16.96	0.9509	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			46.60450	43.627	16.96	0.0491	0.00	0	54,507

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,652.94070	1,681.108	16.18	0.7990	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			237.54070	231.208	16.18	0.2010	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			5,036.85750	5,001.491	22.48	0.9355	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			72.25750	71.391	22.48	0.0645	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,996.16860	3,962.967	21.20	0.9004	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			111.56860	112.867	21.20	0.0996	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,238.37280	2,211.966	19.23	0.7622	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			293.77280	301.866	19.23	0.2378	0.00	0	7,000
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,817.81780	4,785.071	22.23	0.8700	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			197.41780	199.071	22.23	0.1300	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			960.94330	979.697	16.90	0.5207	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			956.93760	975.635	16.91	0.5191	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,057.33760	1,041.635	16.91	0.4809	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			952.94760	971.595	16.92	0.5176	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,051.34330	1,035.697	16.90	0.4793	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,852.31760	2,881.075	15.26	0.9202	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,063.34760	1,047.595	16.92	0.4824	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			92.71760	87.075	15.26	0.0798	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,512.60790	1,538.261	16.02	0.6987	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			503.00790	494.261	16.02	0.3013	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,496.45690	1,480.484	17.18	0.5317	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			957.06220	973.147	17.18	0.4671	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,503.06220	1,487.047	17.18	0.5329	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			963.86380	980.027	17.17	0.4696	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,489.86380	1,473.927	17.17	0.5304	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			960.45690	976.584	17.18	0.4683	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,119.27800	2,141.076	16.27	0.6819	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			842.97800	836.676	16.27	0.3181	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,113.77780	2,135.563	16.28	0.6808	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			847.47780	841.163	16.28	0.3192	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,108.29850	2,130.071	16.29	0.6797	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			851.99850	845.671	16.29	0.3203	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												99,296,985.60	6,116	1,002,989
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.24140		10.23640			0.0000	17,983,898.40	1,756	12,861
AUS\$ / R	On	27/12/2017	Foreign Exchange Future			10.25450		10.24980			0.0000	0.00	0	0
AUS\$ / R	On	15/01/2018	Foreign Exchange Future			10.28250		10.27820			0.0000	0.00	0	5
AUS\$ / R	On	28/02/2018	Foreign Exchange Future			10.34940		10.34530			0.0000	0.00	0	46
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			10.37890		10.37450			0.0000	23,155,325.90	2,231	2,387
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			10.52460		10.52000			0.0000	2,631,150.00	250	5,012
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			10.67380		10.67020			0.0000	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			10.81850		10.81660			0.0000	0.00	0	10,812
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.15180		11.15380			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 AU\$ / R Future												43,770,374.30	4,237	31,123
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put		1,623.92040	1,620.742	45.01	0.9899	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call		0.30970	2.100	45.12	0.0099	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put		1,633.90970	1,630.700	45.12	0.9901	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call		0.29940	2.060	45.23	0.0097	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put		1,643.89940	1,640.660	45.23	0.9903	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call		0.32040	2.142	45.01	0.0101	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call		325.08130	349.269	23.21	0.7059	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put		75.28130	94.769	23.21	0.2941	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call		318.25970	342.552	23.23	0.6986	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put		78.45970	98.052	23.23	0.3014	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call		331.99010	356.063	23.20	0.7131	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put		72.19010	91.563	23.20	0.2869	0.00	0	0	
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put		520.20790	517.701	21.19	0.7072	0.00	0	0	
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call		118.40790	120.200	21.19	0.2928	0.00	0	0	
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put		453.22280	451.483	17.63	0.5765	0.00	0	0	
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call		248.52280	250.883	17.63	0.4235	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put		194.91410	193.109	16.46	0.3203	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call		572.19980	574.756	16.45	0.6882	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put		187.69980	185.856	16.45	0.3118	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call		565.78460	568.360	16.45	0.6840	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put		191.28460	189.460	16.45	0.3160	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call		559.41410	562.009	16.46	0.6797	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call		481.33450	484.742	15.82	0.5276	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put		471.33450	470.142	15.82	0.4724	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call		490.38680	493.796	15.80	0.5342	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put		460.38680	459.196	15.80	0.4658	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call		485.74510	489.156	15.81	0.5309	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put		465.74510	464.556	15.81	0.4691	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call		410.67690	416.176	16.03	0.4149	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put		850.47690	852.376	16.03	0.5851	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call		407.51620	413.002	16.04	0.4125	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put		857.31620	859.202	16.04	0.5875	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call		404.37820	409.855	16.06	0.4101	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put		864.17820	866.055	16.06	0.5899	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put		1,098.76060	1,103.656	16.10	0.6147	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call		430.81540	437.640	16.08	0.3892	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put		1,084.21540	1,089.140	16.08	0.6108	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call		428.07900	434.889	16.09	0.3872	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put		1,091.47900	1,096.389	16.09	0.6128	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call		425.36060	432.156	16.10	0.3853	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call		891.05830	885.514	14.91	0.5661	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put		737.25830	733.714	14.91	0.4339	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call		886.53960	881.000	14.91	0.5641	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put		742.73960	739.200	14.91	0.4359	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			882.03580	876.506	14.92	0.5622	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			748.23580	744.706	14.92	0.4378	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												43,770,374.30	4,237	31,123
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.57750		10.59390			0.0000	1,057,750.00	100	850
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.74020		10.75760			0.0000	1,074,020.00	100	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.90450		10.92150			0.0000	1,090,450.00	100	0
Total CAD/ R Future												3,222,220.00	300	1,100
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			152.29730	194.359	30.00	0.5423	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			98.39730	156.859	30.00	0.4577	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			146.25070	189.440	30.05	0.5332	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			102.35070	161.940	30.05	0.4668	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			158.46560	199.372	29.95	0.5514	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			94.56560	151.872	29.95	0.4486	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			799.45120	787.162	16.57	0.7862	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			111.85120	116.962	16.57	0.2138	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			791.80980	779.589	16.57	0.7828	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			114.20980	119.389	16.57	0.2172	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			807.13010	794.772	16.57	0.7896	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			109.53010	114.572	16.57	0.2104	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			548.59720	542.414	16.01	0.5498	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			447.09720	457.914	16.01	0.4502	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			543.76090	537.661	16.02	0.5466	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			452.26090	463.161	16.02	0.4534	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			553.46320	547.199	16.00	0.5530	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			441.96320	452.699	16.00	0.4470	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												3,222,220.00	300	1,100
CHF / R	On	18/12/2017	Foreign Exchange Future			13.72280		13.69630			0.0000	1,372,280.00	100	1,402
CHF / R	On	19/03/2018	Foreign Exchange Future			14.01690		13.99370			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.31770		14.29280			0.0000	1,431,770.00	100	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.62530		14.60260			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.97090		15.94630			0.0000	0.00	0	0
Total CHF / R Future												2,804,050.00	200	1,402
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			58.47770	117.954	31.45	0.3133	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			392.17770	425.154	31.45	0.6867	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			56.62980	115.331	31.50	0.3078	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			400.32980	432.531	31.50	0.6922	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			60.38160	120.630	31.40	0.3188	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			384.08160	417.830	31.40	0.6812	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			450.10540	464.401	18.15	0.4787	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			606.40540	597.501	18.15	0.5213	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			446.19040	460.392	18.17	0.4757	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			612.49040	603.492	18.17	0.5243	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			454.04670	468.439	18.14	0.4816	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			600.34670	591.539	18.14	0.5184	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			595.43460	612.601	17.25	0.4775	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			832.63460	824.901	17.25	0.5225	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			591.73060	608.853	17.26	0.4753	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			838.93060	831.154	17.26	0.5247	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			588.04800	605.128	17.27	0.4732	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			845.24800	837.428	17.27	0.5268	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			437.40000	414.700		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			447.40000	424.700		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			427.40000	404.700		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			672.55540	662.450	15.68	0.3040	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,890.10890	1,904.379	15.66	0.6986	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			663.80890	653.479	15.66	0.3014	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,884.47090	1,898.860	15.67	0.6973	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			668.17090	657.960	15.67	0.3027	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,878.85540	1,893.350	15.68	0.6960	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												2,804,050.00	200	1,402
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05440		2.05410			0.0000	205,440.00	100	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07030		2.06930			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.08720		2.08580			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.10520		2.10380			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16610		2.16490			0.0000	0.00	0	0
Total CNH / R Future												205,440.00	100	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,064.86060	1,086.262	30.13	0.8981	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			23.86060	42.262	30.13	0.1019	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			971.71200	999.364	30.29	0.8733	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			30.71200	55.364	30.29	0.1267	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,161.13860	1,181.186	31.21	0.9110	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			20.13860	37.186	31.21	0.0890	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			211.16060	207.158	17.56	0.1911	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,626.66410	1,632.550	17.55	0.7931	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			233.66410	229.550	17.55	0.2069	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,550.89090	1,556.678	17.55	0.7765	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	19/03/2018	Foreign Exchange Option	1.94	Put			257.89090	253.678	17.55	0.2235	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,704.16060	1,710.158	17.56	0.8089	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,353.56880	1,360.348	16.77	0.6299	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			695.56880	688.348	16.77	0.3701	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,299.57520	1,306.266	16.83	0.6141	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			741.57520	734.266	16.83	0.3859	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,409.24330	1,416.130	16.71	0.6456	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			651.24330	644.130	16.71	0.3544	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			262.00000	248.000		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			362.00000	348.000		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			462.00000	448.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,764.92850	2,767.514	16.54	0.7068	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			915.92850	906.514	16.54	0.2932	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,704.14400	2,706.726	16.56	0.6980	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			955.14400	945.726	16.56	0.3020	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,826.68880	2,829.294	16.52	0.7155	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			877.68880	868.294	16.52	0.2845	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												205,440.00	100	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.16270		2.15840			0.0000	432,540.00	200	450
DKK / R	On	19/03/2018	Foreign Exchange Future			2.20550		2.20160			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.25120		2.24710			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.29850		2.29420			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.57220		2.56880			0.0000	0.00	0	0
Total DKK / R Future												432,540.00	200	450
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,398.52240	1,456.209	33.21	0.9341	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			14.52240	29.209	33.21	0.0659	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,594.92350	1,649.473	34.93	0.9496	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			10.92350	22.473	34.93	0.0504	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,496.56740	1,552.590	34.07	0.9424	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			12.56740	25.589	34.07	0.0576	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			800.22450	781.424	18.86	0.4518	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,014.67720	1,036.270	18.74	0.5854	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			698.67720	681.270	18.74	0.4146	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			964.49100	985.384	18.80	0.5667	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			748.49100	730.384	18.80	0.4333	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			916.22450	936.424	18.86	0.5482	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,011.39280	994.499	17.83	0.4314	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,236.12950	1,259.736	17.90	0.5548	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,065.12950	1,047.736	17.90	0.4452	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	18/06/2018	Foreign Exchange Option	2.21	Call			1,330.10510	1,354.714	17.77	0.5825	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			959.10510	942.714	17.77	0.4175	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,282.39280	1,306.499	17.83	0.5686	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			558.00000	515.000		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			658.00000	615.000		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			758.00000	715.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,686.53920	4,709.466	16.47	0.8384	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			498.53920	487.466	16.47	0.1616	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,609.85760	4,632.565	16.48	0.8326	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			521.85760	510.565	16.48	0.1674	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,763.94500	4,787.101	16.45	0.8442	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			475.94500	465.101	16.45	0.1558	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												432,540.00	200	450
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74260		1.74450			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76940		1.77110			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.79690		1.79820			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.82440		1.82580			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.00030		2.00300			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			123.66710	200.161	32.84	0.3744	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			378.66710	474.161	32.84	0.6256	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			97.81110	167.828	32.97	0.3291	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			452.81110	541.828	32.97	0.6709	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			155.19390	237.033	32.71	0.4220	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			310.19390	411.033	32.71	0.5780	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			832.32710	825.769	18.44	0.5883	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			521.32710	531.769	18.44	0.4117	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			780.21390	775.456	18.54	0.5647	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			569.21390	581.456	18.54	0.4353	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			886.89170	878.554	18.34	0.6120	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			475.89170	484.554	18.34	0.3880	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,090.07910	1,084.573	17.40	0.5903	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			708.07910	715.573	17.40	0.4097	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,040.85060	1,035.736	17.49	0.5725	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			758.85060	766.736	17.49	0.4275	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,141.20640	1,135.296	17.32	0.6082	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			659.20640	666.296	17.32	0.3918	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			342.00000	356.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0

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	17/09/2018	Foreign Exchange Option	1.84	Put			142.00000	156.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			242.00000	256.000		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	1.77	Put			678.85400	689.657	17.18	0.2466	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,144.90890	3,127.637	17.14	0.7705	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			614.90890	624.637	17.14	0.2295	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,076.37850	3,059.639	17.16	0.7620	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			646.37850	656.639	17.16	0.2380	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,008.85400	2,992.657	17.18	0.7534	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			0.13170		0.13190			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13140		0.13080			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13050		0.12970			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12970		0.13100			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			1.62830		1.64120			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.65500		1.66830			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.68340		1.69680			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.71270		1.72660			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.80880		1.82490			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			9.40440		9.33850			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.52340		9.45690			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.65150		9.58320			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.78380		9.71460			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.69770		10.62200			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			11.59270	37.302	31.56	0.1726	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			483.09270	442.902	31.56	0.8274	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			11.18080	35.814	31.60	0.1669	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			492.68080	451.414	31.60	0.8331	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			12.02380	38.843	31.53	0.1783	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			473.52380	434.443	31.53	0.8217	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			345.46450	379.788	17.44	0.5520	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			338.56450	306.388	17.44	0.4480	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			341.00150	374.803	17.44	0.5474	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			344.10150	311.403	17.44	0.4526	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			350.18440	384.821	17.43	0.5567	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			333.28440	301.420	17.43	0.4433	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			357.64710	385.622	16.95	0.4611	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			614.44710	574.122	16.95	0.5389	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			354.13130	381.913	16.97	0.4579	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			620.93130	580.413	16.97	0.5421	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			361.19100	389.367	16.94	0.4644	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			607.99100	567.867	16.94	0.5356	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			215.40000	146.200		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			225.40000	156.200		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			205.40000	136.200		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,197.09430	1,239.605	15.69	0.6873	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			495.09430	461.905	15.69	0.3127	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,191.47380	1,233.826	15.70	0.6854	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			499.47380	466.126	15.70	0.3146	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,202.74120	1,245.406	15.69	0.6892	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			490.74120	457.706	15.69	0.3108	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			1.31510		1.31480			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32890		1.32880			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34400		1.34370			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.36160		1.36110			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.46460		1.46570			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			148.00000	151.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			48.00000	51.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			52.00000	49.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			288.00000	289.000		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			188.00000	189.000		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			88.00000	89.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			237.00000	240.000		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			137.00000	140.000		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			337.00000	340.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			89.00000	84.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			189.00000	184.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			11.00000	16.000		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			1,457.00000	1,446.000		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			1,357.00000	1,346.000		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			1,557.00000	1,546.000		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			1.33550		1.34150			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34020		1.34630			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34450		1.35060			0.0000	134,450.00	100	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34900		1.35500			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												134,450.00	100	0
Total QUANTO £ / \$												134,450.00	100	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17960		1.17590			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18700		1.18340			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19410		1.19050			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20170		1.19800			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	18/12/2017	Foreign Exchange Future			24,086.65000		24,078.42000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,473.23000		24,465.75000			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			10.06340		10.07230			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.21440		10.22340			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
SGD / R	On	18/06/2018	Foreign Exchange Future			10.37390		10.38140			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.53730		10.54570			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.57950		11.59710			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			298.38750	318.050	29.25	0.7421	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			36.08750	64.650	29.25	0.2579	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			290.12620	311.064	29.30	0.7336	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			37.82620	67.664	29.30	0.2664	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			306.72180	325.128	29.19	0.7506	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			34.42180	61.728	29.19	0.2494	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			498.06500	493.575	16.88	0.6301	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			234.66500	239.175	16.88	0.3699	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			492.28240	487.852	16.89	0.6257	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			238.88240	243.452	16.89	0.3743	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			503.89380	499.343	16.87	0.6345	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			230.49380	234.943	16.87	0.3655	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			617.85870	614.648	15.83	0.6148	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			336.45870	340.748	15.83	0.3852	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			612.43760	609.273	15.84	0.6114	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			341.03760	345.373	15.84	0.3886	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			623.31550	620.061	15.82	0.6182	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			331.91550	336.161	15.82	0.3818	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			545.70000	537.300	1.0000	1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			0.00000	0.000	0.0000	0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			535.70000	527.300	1.0000	1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			0.00000	0.000	0.0000	0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			555.70000	547.300	1.0000	1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			0.00000	0.000	0.0000	0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,858.58810	1,844.486	15.48	0.8084	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			251.48810	254.986	15.48	0.1916	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,851.05000	1,837.005	15.48	0.8070	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			253.95000	257.505	15.48	0.1930	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,843.52860	1,829.541	15.48	0.8055	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			256.42860	260.041	15.48	0.1945	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			3.55340		3.54420			0.0000	355,340.00	100	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.50480		3.49450			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.45570		3.44450			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.40740		3.39470			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.44710		3.43330			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 TRY / R Future												355,340.00	100	433
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			3.45430	6.230	28.07	0.0973	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			199.25430	192.830	28.07	0.9027	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			3.11460	5.483	28.21	0.0871	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			208.91460	202.083	28.21	0.9129	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			3.83780	7.074	27.94	0.1086	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			189.63780	183.673	27.94	0.8914	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			92.16780	98.216	14.55	0.4921	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			117.66780	113.416	14.55	0.5079	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			87.96180	93.850	14.58	0.4772	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			123.46180	119.050	14.58	0.5228	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			96.52280	102.733	14.53	0.5072	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			112.02280	107.933	14.53	0.4928	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			62.86820	66.983	14.41	0.3079	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			278.36820	271.283	14.41	0.6921	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			60.61600	64.621	14.45	0.2992	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			286.11600	278.921	14.45	0.7008	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			65.19760	69.423	14.38	0.3167	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			270.69760	263.723	14.38	0.6833	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			34.70000	47.400		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			24.70000	37.400		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			44.70000	57.400		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			229.11500	234.706	16.07	0.4913	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			325.81500	317.606	16.07	0.5087	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			225.33050	230.895	16.09	0.4857	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			332.03050	323.795	16.09	0.5143	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			232.95470	238.574	16.06	0.4970	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			319.65470	311.474	16.06	0.5030	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												355,340.00	100	433
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.32360		1.32100			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.30730		1.30170			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.28470		1.27930			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.26870		1.26410			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 533 253 094.60	111,112	1,775,737
Total Options									106 230 405.57	344,708	4,981,544
Grand Total:									1,639,483,500.17	455,820	6,757,281