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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/12/2017

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			13.66020		13.59300			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.66020		13.59500			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.66660		13.60090			0.0000	6,472,023,429.00	473,565	451,729
\$ / R On 19/12/2017 Foreign Exchange Future			13.66870		13.60290			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.67290		13.60690			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.67500		13.60890			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.68550		13.61890			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.68970		13.62290			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			13.69810		13.63100			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.70220		13.63500			0.0000	0.00	0	677
\$ / R On 08/01/2018 Foreign Exchange Future			13.71060		13.64300			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.71270		13.64500			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			13.71480		13.64700			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.71900		13.65100			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			13.72530		13.65700			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			13.72740		13.65900			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.73160		13.66320			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.73370		13.66530			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.74640		13.67780			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.75900		13.69040			0.0000	0.00	0	2,430
\$ / R On 01/02/2018 Foreign Exchange Future			13.76110		13.69240			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			13.77170		13.70290			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.77590		13.70710			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.78430		13.71540			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.78640		13.71750			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.79070		13.72170			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.79280		13.72380			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.81810		13.74910			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			13.82020		13.75120			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.82230		13.75330			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.84980		13.78080			0.0000	0.00	0	2,641
\$ / R	On	19/03/2018	Foreign Exchange Future			13.85840		13.78940			0.0000	6,574,203,225.60	474,384	617,799
\$ / R	On	29/03/2018	Foreign Exchange Future			13.87990		13.81090			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.93600		13.86690			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.93810		13.86900			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.94890		13.87980			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.96830		13.89920			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.97260		13.90350			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.97910		13.90990			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.98130		13.91210			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.01570		13.94650			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.05470		13.98540			0.0000	56,921,535.00	4,050	122,785
\$ / R	On	29/06/2018	Foreign Exchange Future			14.07900		14.00940			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.08560		14.01590			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.12530		14.05510			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.13420		14.06380			0.0000	7,067,100.00	500	500
\$ / R	On	25/07/2018	Foreign Exchange Future			14.13640		14.06600			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.14960		14.07910			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.16500		14.09430			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.17830		14.10740			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.21800		14.14660			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.25560		14.18370			0.0000	7,127,800.00	500	3,787
\$ / R	On	28/09/2018	Foreign Exchange Future			14.28020		14.20800			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.34050		14.26740			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.34940		14.27620			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.35390		14.28060			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.36510		14.29160			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.38300		14.30920			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.42100		14.34660			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.44550		14.37090			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.45230		14.37770			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.49330		14.41870			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.59940		14.52500			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.67900		14.60480			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.89130		14.81730			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.33040		15.25700			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.83490		15.76200			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			15.96290		15.88960			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.09640		16.02280			0.0000	0.00	0	0
Total \$ / R Future												13,117,343,089.60	952,999	1,303,267
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			339.08180	261.915	34.43	0.7112	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			72.08180	62.115	34.43	0.2888	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			162.84670	116.214	35.31	0.3763	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			227.84670	246.413	35.31	0.6237	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			302.57330	240.376	35.06	0.6021	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			117.57330	120.576	35.06	0.3979	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			40.56150	38.810	35.24	0.1283	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			84.96890	60.088	31.82	0.1916	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			485.86890	526.688	31.82	0.8084	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			362.68440	308.202	33.53	0.5810	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			163.58440	174.802	33.53	0.4190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,446.91980	1,512.001	44.38	0.9813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			23.75340	23.647	37.36	0.0810	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			15.97670	16.637	38.93	0.0580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,215.07670	1,150.037	38.93	0.9420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			72.26260	49.913	31.67	0.1662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			523.16260	566.513	31.67	0.8338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			839.66150	772.210	35.24	0.8717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			60.97900	41.074	31.51	0.1427	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			99.16820	71.694	31.97	0.2190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			450.06820	488.294	31.97	0.7810	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			500.61090	542.451	31.76	0.8188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			79.71090	55.851	31.76	0.1812	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,052.85340	987.047	37.36	0.9190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			87.68720	62.292	31.85	0.1970	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,903.64790	1,838.226	45.71	0.9829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			4.54790	4.826	45.71	0.0171	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,211.23640	1,275.883	41.56	0.9680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			10.33640	9.283	41.56	0.0320	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			561.87900	607.674	31.51	0.8573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			151.25370	115.889	32.43	0.3104	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			128.96900	136.039	33.78	0.3498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			438.06900	379.439	33.78	0.6502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			967.67300	1,029.732	36.78	0.9518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			16.77300	13.132	36.78	0.0482	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			478.58720	518.892	31.85	0.8030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			8.49820	9.190	41.86	0.0326	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			201.06370	216.749	33.30	0.4857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			300.16370	250.149	33.30	0.5143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,397.89100	1,462.873	44.06	0.9785	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			6.99100	6.273	44.06	0.0215	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			352.15370	382.489	32.43	0.6896	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		1.68870	1.514	47.07	0.0056	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		194.21320	153.744	32.73	0.3770	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		295.11320	320.344	32.73	0.6230	0.00	0	11,116
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,113.38690	1,177.202	39.65	0.9625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		12.48690	10.602	39.65	0.0375	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,517.59820	1,452.590	41.86	0.9674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		65.32650	44.455	31.58	0.1519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,527.45360	1,462.429	41.96	0.9680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		8.35360	9.029	41.96	0.0320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,640.85000	2,575.202	53.02	0.9939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		1.75000	1.802	53.02	0.0061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,852.58870	1,918.114	47.07	0.9944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		10.30310	11.205	40.77	0.0396	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		643.25700	693.597	31.21	0.8979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		42.35700	26.997	31.21	0.1021	0.00	0	10,500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,569.61090	3,503.631	56.21	0.9991	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		0.51090	0.231	56.21	0.0009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		546.22650	591.055	31.58	0.8481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		3.69940	3.319	45.43	0.0119	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		464.20500	503.474	31.91	0.7922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		93.30500	66.874	31.91	0.2078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		68.80400	69.183	34.39	0.2078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		647.90400	582.583	34.39	0.7922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,409.40310	1,344.605	40.77	0.9604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		0.49310	0.214	56.27	0.0008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		73.99710	74.890	34.33	0.2213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		623.09710	558.290	34.33	0.7787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,459.21570	4,393.421	57.42	0.9999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		0.11570	0.021	57.42	0.0001	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,604.59940	1,669.919	45.43	0.9881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		574.50520	510.889	34.19	0.7499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,529.63600	3,463.655	56.12	0.9990	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		0.53600	0.255	56.12	0.0010	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		29.99120	29.257	36.44	0.0989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		959.09120	892.657	36.44	0.9011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,599.59310	3,533.614	56.27	0.9992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		0.79100	0.547	55.48	0.0020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		32.16050	31.211	36.16	0.1050	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		931.26050	864.611	36.16	0.8950	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		383.16840	416.127	32.28	0.7214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		132.26840	99.527	32.28	0.2786	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		85.40520	87.489	34.19	0.2501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		504.41480	443.016	33.99	0.7024	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,639.57050	3,573.594	56.35	0.9993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		0.47050	0.194	56.35	0.0007	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		2.31270	2.403	50.65	0.0083	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			2,401.41270	2,335.803	50.65	0.9917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,219.89100	3,153.947	55.48	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,689.54400	3,623.572	56.46	0.9993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			364.36150	395.743	32.37	0.7024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			143.46150	109.143	32.37	0.2976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,950.24080	2,884.455	54.92	0.9964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			1.14080	1.055	54.92	0.0036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			105.31480	109.616	33.99	0.2976	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.43890	0.167	56.48	0.0006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,699.53890	3,633.567	56.48	0.9994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.43390	0.163	56.50	0.0006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,709.53390	3,643.563	56.50	0.9994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.44400	0.171	56.46	0.0007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Put			203.60690	162.151	32.79	0.3907	0.00	0	21,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Call			264.09350	286.409	32.92	0.5819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Put			223.19350	179.809	32.92	0.4181	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			226.50050	245.094	33.16	0.5267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			265.60050	218.494	33.16	0.4733	0.00	0	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			282.59770	234.041	33.24	0.4938	0.00	0	640
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Put			208.40380	166.460	32.82	0.3975	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Call			279.30380	303.060	32.82	0.6025	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			55.08570	54.217	34.60	0.1706	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			724.18570	657.617	34.60	0.8294	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Call			284.50690	308.751	32.79	0.6093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			83.40510	85.275	34.21	0.2452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			131.84720	139.259	33.76	0.3558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			430.94720	372.659	33.76	0.6442	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			2,003.02950	1,937.551	46.70	0.9854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			3.92950	4.151	46.70	0.0146	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			213.49770	230.641	33.24	0.5062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			12.66110	13.618	39.85	0.0479	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			53.72140	52.740	34.62	0.1668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			732.82140	666.140	34.62	0.8332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,054.92710	1,118.123	38.50	0.9587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			14.02710	11.523	38.50	0.0413	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			582.50510	518.675	34.21	0.7548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			90.46570	64.554	31.88	0.2023	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			452.46650	393.173	33.83	0.6622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			123.36650	129.773	33.83	0.3378	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			243.83810	198.592	33.04	0.4457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			244.73810	265.192	33.04	0.5543	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,311.76110	1,247.018	39.85	0.9521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			6.78570	6.089	44.12	0.0209	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			336.95950	284.188	33.44	0.5547	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			177.85950	190.788	33.44	0.4453	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			861.92280	922.164	34.68	0.9413	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			21.02280	15.564	34.68	0.0587	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			471.36570	511.153	31.88	0.7977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			6.01980	5.401	44.38	0.0187	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			871.48860	931.918	34.87	0.9424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			20.58860	15.318	34.87	0.0576	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			25.47550	25.195	37.08	0.0860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,024.57550	958.595	37.08	0.9140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,407.68570	1,472.689	44.12	0.9791	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			464.81880	416.654	34.87	0.6436	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			137.71880	155.354	34.87	0.3564	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			426.48160	376.171	33.06	0.5824	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			193.38160	209.071	33.06	0.4176	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			245.87390	206.620	31.84	0.3933	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			354.77390	381.619	31.84	0.6067	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,413.29390	4,346.764	61.98	0.9958	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.19390	1.764	61.98	0.0042	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			343.70890	293.328	28.56	0.4655	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			322.60890	338.828	28.56	0.5345	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,228.75930	1,161.287	29.96	0.8797	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			51.65930	50.987	29.96	0.1203	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			964.91330	899.024	29.40	0.8091	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			87.81330	88.724	29.40	0.1909	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			249.10530	211.214	25.27	0.3608	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			450.10530	479.314	25.27	0.6392	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			511.15360	459.068	25.43	0.5764	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			246.15360	261.268	25.43	0.4236	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			579.22680	619.374	23.30	0.7160	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			1,171.07210	1,231.759	22.11	0.9415	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			28.07210	21.159	22.11	0.0585	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			186.22680	158.774	23.30	0.2840	0.00	0	20,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			615.68140	658.289	23.05	0.7352	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			170.68140	145.589	23.05	0.2648	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,190.71980	1,127.904	25.87	0.8392	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			75.71980	80.604	25.87	0.1608	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,297.93370	1,234.169	26.12	0.8628	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			62.93370	66.869	26.12	0.1372	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			744.47300	689.484	24.54	0.6873	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			171.47300	184.284	24.54	0.3127	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			533.62590	487.031	23.54	0.5705	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			264.62590	286.031	23.54	0.4295	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			673.94850	622.791	23.27	0.6419	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			210.94850	228.091	23.27	0.3581	11,404,545.00	50,000	50,000
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			315.17510	281.539	22.10	0.4029	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			444.17510	478.939	22.10	0.5971	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			554.93300	508.468	22.51	0.5692	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			278.13300	300.068	22.51	0.4308	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			292.09210	315.022	22.43	0.4463	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			528.89210	483.422	22.43	0.5537	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			438.66560	397.306	22.00	0.4925	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			353.96560	381.006	22.00	0.5075	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			538.85340	494.527	21.59	0.5441	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			316.65340	340.927	21.59	0.4559	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			662.48730	706.414	20.15	0.7063	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			222.08730	197.414	20.15	0.2937	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			240.95970	214.880	20.21	0.3117	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			631.35970	673.879	20.21	0.6883	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			572.05370	611.729	20.32	0.6514	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			281.65370	252.729	20.32	0.3486	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			787.55460	736.250	21.70	0.6541	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			227.95460	245.250	21.70	0.3459	0.00	0	12,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			649.91880	693.284	20.17	0.6992	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			229.51880	204.283	20.17	0.3008	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			807.40380	857.144	19.86	0.7771	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			155.00380	136.044	19.86	0.2229	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,129.05570	2,064.187	23.91	0.9324	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			31.45570	35.287	23.91	0.0676	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,181.12000	1,240.491	19.51	0.8993	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			731.40760	778.178	19.98	0.7408	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,874.49230	1,810.922	23.70	0.9055	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			46.89230	52.022	23.70	0.0945	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			58.72000	49.391	19.51	0.1007	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,215.06210	2,149.833	23.98	0.9398	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			27.46210	30.933	23.98	0.0602	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,599.55370	1,537.880	23.47	0.8654	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			71.95370	78.980	23.47	0.1346	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			189.00760	167.078	19.98	0.2592	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			492.89530	452.553	20.35	0.4944	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			395.79530	424.253	20.35	0.5056	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			715.41020	760.934	19.64	0.7223	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			212.51020	189.235	19.64	0.2777	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,447.84890	1,386.628	22.65	0.8250	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			104.94890	112.528	22.65	0.1750	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			202.15410	179.452	19.48	0.2651	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			749.25410	795.352	19.48	0.7349	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			379.39840	406.377	20.36	0.4863	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			532.29840	490.477	20.36	0.5137	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			561.04090	518.462	20.14	0.5236	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			376.44090	402.762	20.14	0.4764	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			436.82500	467.558	19.89	0.5285	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			471.42500	433.258	19.89	0.4715	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			763.06580	714.328	20.68	0.6183	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			280.56580	300.728	20.68	0.3817	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			751.40440	703.432	20.57	0.6092	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			293.10440	314.132	20.57	0.3908	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			766.98590	718.817	20.58	0.6136	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			290.78590	311.617	20.58	0.3864	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			762.87490	717.003	19.99	0.5923	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			331.97490	355.103	19.99	0.4077	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			366.56660	337.025	18.95	0.3783	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			617.76660	657.225	18.95	0.6217	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			673.05640	714.925	18.83	0.6540	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			321.85640	294.725	18.83	0.3460	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			323.47010	296.454	18.82	0.3460	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			676.77010	718.754	18.82	0.6540	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			880.61710	833.699	19.79	0.6146	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			331.41710	353.499	19.79	0.3854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			986.35470	1,038.073	17.93	0.7697	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			196.95470	179.673	17.93	0.2303	0.00	0	104,866
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,801.77430	1,742.019	21.60	0.8228	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			131.17430	140.419	21.60	0.1772	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,498.14540	1,441.013	21.04	0.7713	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,734.06390	3,665.470	24.33	0.9639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,743.87850	3,675.264	24.34	0.9642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			23.65150	24.078	24.31	0.0364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,724.25150	3,655.678	24.31	0.9636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			534.82390	499.437	18.75	0.4604	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			534.22390	567.837	18.75	0.5396	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			23.46390	23.870	24.33	0.0361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			308.71530	283.893	18.20	0.3194	2,129,195.25	7,500	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			1,036.95340	986.651	20.00	0.6606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			286.35340	305.051	20.00	0.3394	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			673.22950	632.269	19.11	0.5273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			442.62950	470.669	19.11	0.4727	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			23.27850	23.664	24.34	0.0358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			496.77290	462.931	18.67	0.4394	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			738.05210	695.121	19.28	0.5550	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			407.45210	433.521	19.28	0.4450	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,082.88650	1,031.709	20.11	0.6740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			272.28650	290.109	20.11	0.3260	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			778.11530	822.293	18.20	0.6806	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			575.57440	611.178	18.65	0.5666	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			826.15840	780.800	19.50	0.5897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			365.55840	389.200	19.50	0.4103	0.00	0	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			512.89520	544.827	18.81	0.5248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			563.49520	526.427	18.81	0.4752	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			566.17290	601.331	18.67	0.5606	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			629.46700	589.934	18.99	0.5073	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			492.44840	523.168	18.89	0.5101	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			593.04840	554.768	18.89	0.4899	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,119.18550	1,174.066	17.85	0.8139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			149.78550	135.666	17.85	0.1861	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			486.17440	452.778	18.65	0.4334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			617.21260	578.095	18.96	0.5015	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			457.45500	486.307	19.04	0.4841	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			648.05500	607.907	19.04	0.5159	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			705.31080	663.353	19.20	0.5413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			424.71080	451.753	19.20	0.4587	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			468.86700	498.334	18.99	0.4927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			279.23390	297.474	20.05	0.3326	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			374.85410	399.044	19.45	0.4181	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			805.45410	760.644	19.45	0.5819	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			232.11950	247.469	20.45	0.2863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,232.71950	1,179.069	20.45	0.7137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			476.61260	506.495	18.96	0.4985	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,145.19130	1,092.933	20.25	0.6913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,899.74500	1,839.199	21.77	0.8369	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			119.14500	127.599	21.77	0.1631	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			394.11140	419.416	19.35	0.4341	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			764.71140	721.016	19.35	0.5659	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			1,059.83390	1,009.074	20.05	0.6674	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			107.29920	114.966	21.94	0.1490	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			962.13740	913.513	19.83	0.6372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			311.53740	331.913	19.83	0.3628	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			298.64260	318.214	19.91	0.3509	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			999.24260	949.814	19.91	0.6491	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			254.59130	271.333	20.25	0.3087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			291.20030	310.253	19.96	0.3440	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			381.17490	405.732	19.42	0.4234	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			791.77490	747.331	19.42	0.5766	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			507.49360	473.207	18.69	0.4454	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			556.89360	591.607	18.69	0.5546	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			2,007.89920	1,946.566	21.94	0.8510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			240.05260	255.895	20.38	0.2943	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			296.12500	315.538	19.93	0.3486	0.00	0	490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,006.72500	957.138	19.93	0.6514	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,322.25040	1,267.311	20.66	0.7348	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			211.65040	225.711	20.66	0.2652	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,021.80030	971.854	19.96	0.6560	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			692.39720	650.836	19.16	0.5357	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,497.60250	1,560.834	17.91	0.9007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			68.20250	62.434	17.91	0.0993	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,363.56250	1,308.069	20.75	0.7439	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			202.96250	216.469	20.75	0.2561	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,200.65260	1,147.496	20.38	0.7057	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			180.22040	164.025	17.90	0.2150	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			518.33580	483.606	18.72	0.4514	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			547.73580	582.006	18.72	0.5486	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			839.11600	885.522	18.08	0.7097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			269.71600	247.122	18.08	0.2903	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			431.79720	459.236	19.16	0.4643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			98.50600	88.253	17.74	0.1329	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			624.43640	662.284	18.53	0.5967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			435.03640	403.884	18.53	0.4033	79,722,298.35	197,389	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,405.23980	1,349.213	20.84	0.7528	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			194.63980	207.613	20.84	0.2472	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,029.62040	1,082.425	17.90	0.7850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			308.91790	329.128	19.85	0.3604	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,289.47290	1,234.990	20.58	0.7273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			218.87290	233.390	20.58	0.2727	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,626.88550	1,568.749	21.31	0.7945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			156.28550	167.149	21.31	0.2055	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,317.90600	1,376.653	17.74	0.8671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			449.98870	478.433	19.08	0.4784	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			387.04300	358.153	18.41	0.3732	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			676.44300	716.553	18.41	0.6268	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,442.05220	2,378.277	22.64	0.8958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			71.45220	76.677	22.64	0.1042	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			969.51790	920.728	19.85	0.6396	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			72.04630	65.913	17.81	0.1043	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			731.63830	774.014	18.29	0.6568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			342.23830	315.615	18.29	0.3432	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			484.47460	514.773	18.93	0.5043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			605.07460	566.373	18.93	0.4957	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			660.58870	620.033	19.08	0.5216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			778.19180	734.122	19.39	0.5713	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,830.59660	1,896.379	18.82	0.9373	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			41.19660	37.979	18.82	0.0627	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,292.59450	2,229.547	22.40	0.8823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			81.99450	87.947	22.40	0.1177	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,461.44630	1,524.313	17.81	0.8957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			126.66390	135.614	21.66	0.1719	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			820.47740	866.216	18.12	0.7010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			281.07740	257.816	18.12	0.2990	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			937.19730	987.613	17.96	0.7514	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			217.79730	199.213	17.96	0.2486	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			387.59180	412.522	19.39	0.4287	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			86.83790	77.547	17.70	0.1198	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,062.43490	2,000.737	22.03	0.8576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			101.83490	109.137	22.03	0.1424	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,330.48250	1,275.430	20.67	0.7366	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		209.88250	223.830	20.67	0.2634	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,837.26390	1,777.214	21.66	0.8281	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		177.54540	189.413	21.04	0.2287	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		743.06390	785.892	18.27	0.6628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		333.66390	307.492	18.27	0.3372	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		300.65760	276.283	18.18	0.3136	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		790.05760	834.684	18.18	0.6864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,376.23790	1,435.947	17.70	0.8802	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		1,087.41940	1,036.567	19.85	0.6616	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		298.31940	316.467	19.85	0.3384	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		876.03100	830.874	18.79	0.5653	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		452.93100	476.874	18.79	0.4347	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,406.94780	1,352.203	19.93	0.7081	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		275.94780	290.303	19.93	0.2919	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,095.43370	2,034.903	21.13	0.8212	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		154.43370	163.003	21.13	0.1788	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		577.66610	541.962	17.97	0.4395	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		657.46610	690.862	17.97	0.5605	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		1,960.48860	1,901.123	20.81	0.7987	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		180.28860	190.023	20.81	0.2013	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		1,594.79450	1,538.246	20.20	0.7398	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		244.59450	257.146	20.20	0.2602	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		1,930.83490	1,872.019	20.60	0.7856	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		200.03490	210.319	20.60	0.2144	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		172.09030	156.942	16.93	0.1820	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		1,331.29030	1,385.242	16.93	0.8180	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		656.71690	689.039	17.93	0.5498	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		617.51690	580.738	17.93	0.4502	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		959.05220	912.736	18.69	0.5759	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		462.55220	485.336	18.69	0.4241	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		1,029.12110	981.505	18.77	0.5949	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		439.02110	460.605	18.77	0.4051	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		1,337.71960	1,391.597	16.88	0.8151	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		177.81960	162.497	16.88	0.1849	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		2,041.08450	1,981.652	20.67	0.7964	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		190.98450	200.752	20.67	0.2036	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		892.48730	847.716	18.47	0.5509	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		504.58730	529.016	18.47	0.4491	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		600.20900	564.577	17.62	0.4250	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		746.70900	780.277	17.62	0.5750	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		2,146.47860	2,086.745	20.57	0.7950	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		202.97860	212.445	20.57	0.2050	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		1,755.44710	1,698.864	20.01	0.7375	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		271.94710	284.564	20.01	0.2625	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,224.00020	1,272.054	16.77	0.7507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		288.60020	267.354	16.77	0.2493	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			2,569.34390	2,507.453	20.91	0.8277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			174.74390	182.153	20.91	0.1723	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,258.17460	1,307.037	16.74	0.7610	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			272.77460	252.337	16.74	0.2390	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,493.73690	1,439.518	19.28	0.6751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			369.13690	384.218	19.28	0.3249	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			875.16460	911.682	17.28	0.6193	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			529.76460	496.982	17.28	0.3807	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,517.45170	1,462.949	19.33	0.6797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			362.85170	377.649	19.33	0.3203	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,631.98510	1,689.167	16.56	0.8522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			146.58510	134.467	16.56	0.1478	7,704,970.56	57,300	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,000.25580	3,069.267	17.40	0.9785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.85580	14.567	17.40	0.0215	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			845.18630	880.631	17.35	0.6055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			559.78630	525.931	17.35	0.3945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,057.46400	2,120.718	16.57	0.9175	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			72.06400	66.018	16.57	0.0825	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,285.93210	1,335.437	16.72	0.7691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			260.53210	240.737	16.72	0.2309	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,516.50240	2,583.339	16.59	0.9595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			31.10240	28.639	16.59	0.0405	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,437.67610	1,490.437	16.61	0.8098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			202.27610	185.737	16.61	0.1902	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,809.33850	1,752.405	19.86	0.7308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			294.73850	307.105	19.86	0.2692	17,597,110.77	57,300	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,189.68010	1,140.007	18.68	0.6076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			465.08010	484.707	18.68	0.3924	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,062.06990	1,105.960	16.90	0.6970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			376.66990	351.260	16.90	0.3030	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,263.44220	1,212.355	18.82	0.6255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			438.84220	457.055	18.82	0.3745	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,144.40310	1,190.476	16.83	0.7253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			329.00310	305.776	16.83	0.2747	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,713.78430	1,772.393	16.56	0.8672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			128.38430	117.693	16.56	0.1328	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,695.69550	2,633.233	21.08	0.8396	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			161.09550	167.933	21.08	0.1604	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,668.51930	2,606.175	21.04	0.8371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			163.91930	170.875	21.04	0.1629	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,112.25480	1,157.494	16.86	0.7145	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			346.85480	322.794	16.86	0.2855	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,834.06170	1,776.914	19.90	0.7348	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			289.46170	301.614	19.90	0.2652	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			970.46800	1,010.243	17.06	0.6607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			445.06800	415.543	17.06	0.3393	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			2,373.40030	2,312.512	20.65	0.8073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			198.80030	207.212	20.65	0.1927	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			959.47890	998.887	17.08	0.6561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			454.07890	424.187	17.08	0.3439	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,499.11390	3,433.914	22.37	0.8929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			104.51390	108.614	22.37	0.1071	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			708.17560	738.453	17.71	0.5375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			722.77560	683.753	17.71	0.4625	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,752.03680	1,695.390	19.77	0.7213	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			307.43680	320.090	19.77	0.2787	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			783.21740	816.381	17.50	0.5758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			627.81740	591.681	17.50	0.4242	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,596.31570	2,534.299	20.94	0.8304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			171.71570	178.999	20.94	0.1696	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			667.73490	696.060	17.84	0.5155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			782.33490	741.360	17.84	0.4845	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			778.61870	811.606	17.52	0.5735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			633.21870	596.906	17.52	0.4265	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,139.17440	3,074.680	21.72	0.8734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			124.57440	129.380	21.72	0.1266	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,403.95030	3,338.920	22.20	0.8882	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			109.35030	113.620	22.20	0.1118	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,839.73070	1,900.280	16.56	0.8879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			104.33070	95.580	16.56	0.1121	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			820.86990	855.431	17.41	0.5940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			585.46990	550.731	17.41	0.4060	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,337.51580	3,272.609	22.08	0.8847	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			112.91580	117.309	22.08	0.1153	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			611.11480	637.119	18.04	0.4833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			875.71480	832.419	18.04	0.5167	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,831.21950	1,891.646	16.56	0.8866	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			105.81950	96.946	16.56	0.1134	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			751.51090	783.469	17.59	0.5599	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			666.11090	628.769	17.59	0.4401	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,814.06430	2,751.116	21.23	0.8499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			149.46430	155.816	21.23	0.1501	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			792.48560	825.999	17.48	0.5803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			617.08560	581.298	17.48	0.4197	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,064.02990	2,999.707	21.59	0.8687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			129.42990	134.407	21.59	0.1313	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,062.14970	1,014.861	18.43	0.5735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			517.54970	539.561	18.43	0.4265	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			948.58720	987.633	17.11	0.6515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			463.18720	432.933	17.11	0.3485	24,807,037.98	57,300	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			797.15930	830.841	17.47	0.5826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			611.75930	576.142	17.47	0.4174	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			90.46610	94.080	22.94	0.0931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,815.06610	3,749.380	22.94	0.9069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			91.24140	94.883	22.90	0.0938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,795.84140	3,730.183	22.90	0.9062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,052.25220	1,993.387	20.21	0.7674	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			247.65220	258.087	20.21	0.2326	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			90.85180	94.480	22.92	0.0935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,805.45180	3,739.780	22.92	0.9065	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			620.30210	584.533	17.44	0.4130	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			829.70210	863.533	17.44	0.5870	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,315.45870	2,255.268	20.50	0.7912	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			224.85870	234.268	20.50	0.2088	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,906.55330	1,849.560	19.94	0.7363	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			295.95330	308.560	19.94	0.2637	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			720.07030	681.536	17.62	0.4511	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			755.97030	787.136	17.62	0.5489	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			632.98570	597.500	17.33	0.4050	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			888.08570	922.800	17.33	0.5950	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,165.87410	2,106.975	20.07	0.7537	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			289.67410	301.175	20.07	0.2463	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			856.18270	814.530	17.78	0.4835	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			729.98270	758.730	17.78	0.5165	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,981.84630	1,924.529	19.82	0.7281	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			325.64630	338.728	19.82	0.2719	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			635.16380	660.321	18.12	0.4662	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,021.36380	976.121	18.12	0.5338	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			918.93070	875.896	17.91	0.5026	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			694.93070	722.296	17.91	0.4974	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			638.84130	603.554	17.28	0.4010	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			917.94130	953.154	17.28	0.5990	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,489.39950	2,428.325	20.44	0.7871	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			248.49950	257.925	20.44	0.2129	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,062.46770	2,004.597	19.88	0.7345	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			321.56770	334.197	19.88	0.2655	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,907.18100	1,968.886	16.09	0.8726	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			908.33010	943.289	17.32	0.5892	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			674.03010	638.289	17.32	0.4108	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,364.28070	2,303.994	20.22	0.7682	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			278.58070	288.994	20.22	0.2318	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			132.88100	123.886	16.09	0.1274	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,140.60380	1,093.809	18.22	0.5523	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			628.00380	652.109	18.22	0.4477	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			339.62310	351.953	19.91	0.2629	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			654.94540	620.426	17.17	0.3906	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,001.54540	1,038.426	17.17	0.6094	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,689.22190	2,627.466	20.47	0.7869	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			265.82190	275.466	20.47	0.2131	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,243.02310	2,183.953	19.91	0.7371	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,617.50810	1,670.881	16.39	0.7871	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			283.80810	265.281	16.39	0.2129	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,202.78810	3,274.690	15.64	0.9753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.08810	19.090	15.64	0.0247	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,515.64710	1,463.601	18.70	0.6128	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			559.34710	579.201	18.70	0.3872	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,868.12020	1,925.783	15.87	0.8453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			184.42020	170.183	15.87	0.1547	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,310.36630	2,251.341	19.88	0.7348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			354.06630	366.942	19.88	0.2652	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,169.12890	2,111.191	19.70	0.7167	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			382.82890	396.791	19.70	0.2833	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,226.98370	2,168.588	19.78	0.7243	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			370.68370	384.188	19.78	0.2757	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,540.88120	1,592.693	16.45	0.7686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			317.18120	297.093	16.45	0.2314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			586.89960	554.878	16.92	0.3566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,120.59960	1,160.478	16.92	0.6434	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,079.99980	1,118.631	17.01	0.6281	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			626.29980	593.031	17.01	0.3719	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,786.95150	1,842.790	16.03	0.8277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			213.25150	197.190	16.03	0.1723	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,282.91060	1,328.690	16.69	0.6977	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			459.21060	433.090	16.69	0.3023	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,260.23410	2,201.586	19.82	0.7285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			363.93410	377.186	19.82	0.2715	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,758.10170	1,813.260	16.09	0.8211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			224.40170	207.660	16.09	0.1789	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			633.21850	656.227	18.36	0.4275	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,319.51850	1,270.627	18.36	0.5725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			639.18600	662.428	18.34	0.4307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,305.48600	1,256.828	18.34	0.5693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,075.34940	3,011.923	20.82	0.8114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			239.04940	247.523	20.82	0.1886	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			636.19500	659.320	18.35	0.4291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,312.49500	1,263.720	18.35	0.5709	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			667.54400	632.930	17.07	0.3818	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,075.54400	1,113.130	17.07	0.6182	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,872.22960	2,809.600	20.52	0.7873	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			280.22960	289.800	20.52	0.2127	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,398.01420	2,338.605	19.94	0.7383	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			356.01420	368.805	19.94	0.2617	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,072.33920	1,028.837	17.79	0.4919	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			849.73920	879.337	17.79	0.5081	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			1,455.67950	1,405.251	18.39	0.5769	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			671.87950	694.651	18.39	0.4231	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			679.84890	646.040	16.98	0.3721	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,160.44890	1,199.940	16.98	0.6279	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,041.49960	2,978.302	20.53	0.7840	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			302.09960	312.202	20.53	0.2160	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,566.30150	2,505.697	19.97	0.7384	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			376.90150	389.597	19.97	0.2616	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,854.14290	2,791.850	20.27	0.7648	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			335.74290	346.951	20.27	0.2352	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			75.17490	64.173	14.18	0.0710	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,466.77490	2,529.273	14.18	0.9290	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,143.68320	1,182.533	17.03	0.6188	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			712.08320	677.433	17.03	0.3812	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,316.58260	1,269.213	18.12	0.5401	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			765.78260	792.213	18.12	0.4599	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			690.46630	656.851	16.91	0.3640	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,237.06630	1,277.851	16.91	0.6360	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,276.34900	3,210.097	20.64	0.7877	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			312.94900	321.097	20.64	0.2123	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,744.19690	2,682.117	20.02	0.7411	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			390.79690	403.117	20.02	0.2589	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,918.96200	1,863.612	18.94	0.6340	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			599.86200	619.112	18.94	0.3660	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			620.59390	591.577	16.75	0.3364	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,341.49390	1,387.077	16.75	0.6636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			770.28110	795.344	18.25	0.4454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,462.58110	1,413.044	18.25	0.5546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			767.24220	792.202	18.26	0.4441	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,469.54220	1,419.902	18.26	0.5559	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,202.28290	3,137.983	20.49	0.7750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			339.98290	350.283	20.49	0.2250	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,776.58690	1,829.247	16.29	0.7730	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			358.88690	336.947	16.29	0.2270	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			764.21620	789.067	18.27	0.4427	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,476.51620	1,426.767	18.27	0.5573	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			702.63120	668.916	16.90	0.3559	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,321.33120	1,362.216	16.90	0.6441	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,495.70850	3,428.474	20.89	0.7863	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			334.40850	341.774	20.89	0.2137	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,923.59990	2,860.871	20.20	0.7411	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			412.29990	424.171	20.20	0.2589	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,492.15590	1,444.492	18.38	0.5278	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			917.15590	943.892	18.38	0.4722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			932.68700	958.468	18.61	0.4615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,637.88700	1,589.468	18.61	0.5385	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			1,415.44160	1,454.112	17.29	0.6265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			860.64160	825.112	17.29	0.3735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			929.61420	955.310	18.62	0.4603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,644.81420	1,596.310	18.62	0.5397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			926.55910	952.157	18.63	0.4592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,651.75910	1,603.157	18.63	0.5408	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,501.55570	1,538.069	17.72	0.6062	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,064.25570	1,026.769	17.72	0.3938	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,510.24130	1,546.981	17.69	0.6087	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,052.94130	1,015.681	17.69	0.3913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,505.89160	1,542.518	17.71	0.6074	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,058.59160	1,021.218	17.71	0.3926	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,401.56350	1,429.820	18.97	0.5068	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,964.56350	1,919.420	18.97	0.4932	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,408.11480	1,436.530	18.96	0.5086	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,951.11480	1,906.130	18.96	0.4914	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,391.61120	5,330.186	23.01	0.7433	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			648.61120	660.586	23.01	0.2567	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,404.83460	1,433.166	18.96	0.5077	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,957.83460	1,912.766	18.96	0.4923	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,524.63710	1,489.753	18.55	0.3839	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,122.41020	2,160.331	18.56	0.6152	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,530.41020	1,495.431	18.56	0.3848	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,118.18340	2,156.018	18.57	0.6143	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,536.18340	1,501.118	18.57	0.3857	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,126.63710	2,164.653	18.55	0.6161	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,644.85850	1,607.219	18.72	0.3911	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,164.45850	2,200.119	18.72	0.6089	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,297.42840	2,336.894	18.76	0.6202	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,634.62840	1,600.494	18.76	0.3798	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,306.04640	2,345.678	18.74	0.6218	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,623.24640	1,589.278	18.74	0.3782	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,301.72780	2,341.286	18.75	0.6210	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,628.92780	1,594.886	18.75	0.3790	0.00	0	0
Total \$ / R Option												143,365,157.91	426,789	4,493,295
Total \$ / R												13,260,708,247.51	1,379,788	5,796,562
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.66660		13.60090			0.0000	0.00	0	333
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.85840		13.78940			0.0000	3,492,316.80	252	329
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.05470		13.98540			0.0000	42,164.10	3	86
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.25560		14.18370			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.19000		15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.89130		14.81730			0.0000	0.00	0	0
Total \$ / R MAXI Future												3,534,480.90	255	748

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			18,157.51860	19,494.840	33.42	0.4520	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			33,067.51860	27,834.840	33.42	0.5480	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			17,785.95470	19,078.802	33.44	0.4453	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			33,695.95470	28,418.802	33.44	0.5547	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			18,535.14580	19,917.429	33.39	0.4587	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			32,445.14580	27,257.429	33.39	0.5413	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			56,617.28620	60,133.049	18.67	0.5606	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			49,677.28620	46,293.049	18.67	0.4394	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			56,151.66180	59,645.175	18.68	0.5576	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			50,211.66180	46,805.175	18.68	0.4424	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			57,085.68810	60,623.737	18.66	0.5636	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			49,145.68810	45,783.737	18.66	0.4364	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			73,827.01480	76,971.780	17.62	0.5532	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			68,287.01480	64,501.780	17.62	0.4468	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			73,390.38370	76,518.354	17.64	0.5509	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			68,850.38370	65,048.354	17.64	0.4491	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			74,265.93870	77,427.944	17.61	0.5554	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			67,725.93870	63,957.944	17.61	0.4446	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			94,825.76750	98,264.002	17.35	0.5755	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			77,455.76750	73,704.002	17.35	0.4245	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			94,383.82610	97,807.649	17.36	0.5737	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			78,013.82610	74,247.649	17.36	0.4263	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			95,269.17240	98,722.337	17.33	0.5774	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			76,899.17240	73,162.337	17.33	0.4226	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			6,298.80940	5,864.897	0.79	0.5645	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			5,096.63460	4,659.489	0.77	0.5015	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			5,096.63460	4,659.489	0.77	0.4985	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			4,683.05610	4,245.884	0.78	0.4679	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			5,683.05610	5,245.884	0.78	0.5321	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			4,298.80940	3,864.897	0.79	0.4355	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			150,589.15660	154,251.826	17.71	0.6074	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			105,859.15660	102,121.826	17.71	0.3926	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			150,155.57500	153,806.909	17.72	0.6062	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			106,425.57500	102,676.909	17.72	0.3938	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			151,024.13310	154,698.155	17.69	0.6087	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			105,294.13310	101,568.155	17.69	0.3913	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,534,480.90	255	748
£ / R	On	15/12/2017	Foreign Exchange Future			18.21570	18.15480			0.0000	0.00	0	10	
£ / R	On	18/12/2017	Foreign Exchange Future			18.22590	18.16440			0.0000	3,019,521,304.80	165,672	47,097	
£ / R	On	31/01/2018	Foreign Exchange Future			18.38950	18.32050			0.0000	0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			18.48760	18.41820			0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			18.53520	18.46600			0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			18.54960	18.48030			0.0000	3,040,873,027.20	163,932	194,123	

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			18.87380		18.80330			0.0000	14,985,797.20	794	5,182
£ / R	On	17/09/2018	Foreign Exchange Future			19.20850		19.13340			0.0000	0.00	0	3,576
£ / R	On	14/06/2019	Foreign Exchange Future			19.98790		19.90250			0.0000	0.00	0	0
Total £ / R Future												6,075,380,129.20	330,398	250,053
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			598.53840	538.298	38.61	0.7489	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			93.33840	93.998	38.61	0.2511	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.01000	0.003	58.60	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,975.61000	6,914.103	58.60	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			346.29790	300.375	33.62	0.4783	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			310.69790	326.275	33.62	0.5217	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,657.63940	1,597.231	40.48	0.9418	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			22.03940	23.131	40.48	0.0582	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.00980	0.003	58.60	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,985.60980	6,924.103	58.60	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.00950	0.003	58.60	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,995.60950	6,934.103	58.60	1.0000	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			943.91570	894.151	21.73	0.6205	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			354.41570	373.651	21.73	0.3795	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			1,198.61170	1,150.009	20.54	0.6421	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			386.81170	407.609	20.54	0.3579	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,084.24520	1,039.796	19.95	0.5877	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			500.24520	524.996	19.95	0.4123	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,495.70010	1,549.372	19.06	0.7882	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			245.40010	229.772	19.06	0.2118	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,510.73890	1,564.651	19.06	0.7916	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			240.43890	225.051	19.06	0.2084	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,672.98600	1,729.309	19.09	0.8253	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			192.68600	179.709	19.09	0.1747	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,912.96630	1,856.537	20.88	0.7612	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			253.26630	266.137	20.88	0.2388	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,503.21020	1,557.001	19.06	0.7899	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			242.91020	227.401	19.06	0.2101	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,053.04730	1,009.230	19.77	0.5732	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			533.34730	558.830	19.77	0.4268	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,469.38050	1,513.990	18.04	0.6822	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			566.08050	540.190	18.04	0.3178	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,463.35220	1,507.839	18.04	0.6807	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			570.05220	544.039	18.04	0.3193	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,475.42600	1,520.408	18.04	0.6838	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			562.12600	536.608	18.04	0.3162	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,643.66890	1,687.819	17.65	0.6574	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			770.26890	739.319	17.65	0.3426	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,654.96580	1,699.601	17.65	0.6600	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			761.56580	731.101	17.65	0.3400	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,649.30700	1,693.577	17.65	0.6587	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			765.90700	735.077	17.65	0.3413	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,338.49660	2,391.075	17.28	0.6684	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,075.99660	1,043.175	17.28	0.3316	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,350.02040	2,402.775	17.28	0.6702	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,067.52040	1,034.875	17.28	0.3298	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,344.25800	2,396.920	17.28	0.6693	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,071.75800	1,039.020	17.28	0.3307	0.00	0	0
Total £ / R Option												0.00	0	3,700
Total £ / R												6,075,380,129.20	330,398	253,753
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12033		0.11996			0.0000	27,676.13	230	80
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12268		0.12228			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12510		0.12469			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12765		0.12722			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14000		0.13952			0.0000	0.00	0	0
Total ¥ / R Future												27,676.13	230	195
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			5.51880	6.321	32.37	0.0328	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,009.01880	973.221	32.37	0.9672	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			999.83000	1,036.436	33.58	0.9824	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			3.33000	3.336	33.58	0.0176	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			142.91080	155.218	22.46	0.5438	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			146.41080	122.118	22.46	0.4562	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			614.89260	640.067	19.83	0.6053	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			386.89260	372.167	19.83	0.3947	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			259.17090	271.713	21.71	0.3221	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,031.17090	1,003.813	21.71	0.6779	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,304.64910	1,341.087	18.79	0.8800	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			76.64910	73.187	18.79	0.1200	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			524.54760	537.033	20.74	0.4272	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,055.24760	1,026.733	20.74	0.5728	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			292.89300	299.713	22.27	0.2663	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,823.59300	1,789.414	22.27	0.7337	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			937.40070	959.304	19.22	0.6447	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			468.10070	449.004	19.22	0.3553	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			278.50000	234.600		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,278.50000	1,234.600		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			721.50000	765.400		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,839.61340	1,860.883	19.74	0.6654	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			887.31340	860.883	19.74	0.3346	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,412.43740	1,430.689	20.94	0.5511	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,460.13740	1,430.689	20.94	0.4489	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		2,370.74190	2,400.817	17.84	0.7921	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Put		418.44190	400.817	17.84	0.2079	0.00	0	0
Total ¥ / R Option											0.00	0	0	
Total ¥ / R											27,676.13	230	195	
€ / R	On	15/12/2017		Foreign Exchange Future			16.04210	16.03400			0.0000	0.00	0	3
€ / R	On	18/12/2017		Foreign Exchange Future			16.05230	16.04360			0.0000	855,539,433.10	53,297	98,056
€ / R	On	27/12/2017		Foreign Exchange Future			16.08090	16.07190			0.0000	0.00	0	800
€ / R	On	31/01/2018		Foreign Exchange Future			16.22030	16.20570			0.0000	0.00	0	30
€ / R	On	28/02/2018		Foreign Exchange Future			16.31650	16.30150			0.0000	0.00	0	0
€ / R	On	15/03/2018		Foreign Exchange Future			16.36830	16.35350			0.0000	0.00	0	63
€ / R	On	19/03/2018		Foreign Exchange Future			16.38290	16.36810			0.0000	892,261,882.70	54,463	59,422
€ / R	On	29/03/2018		Foreign Exchange Future			16.41940	16.40470			0.0000	0.00	0	3
€ / R	On	18/06/2018		Foreign Exchange Future			16.71410	16.69990			0.0000	8,557,619.20	512	1,827
€ / R	On	17/09/2018		Foreign Exchange Future			17.06140	17.04400			0.0000	0.00	0	5,142
€ / R	On	14/12/2018		Foreign Exchange Future			17.40680	17.38610			0.0000	0.00	0	1,928
€ / R	On	14/06/2019		Foreign Exchange Future			18.18480	18.16440			0.0000	0.00	0	0
Total € / R Future											1,756,358,935.00	108,272	167,274	
€ / R	On	15/12/2017	16.52	Foreign Exchange Option		Put		538.86130	519.252	32.81	0.8345	0.00	0	0
€ / R	On	15/12/2017	16.52	Foreign Exchange Option		Call		52.86130	41.352	32.81	0.1655	0.00	0	0
€ / R	On	18/12/2017	15.80	Foreign Exchange Option		Put		156.25000	131.738	29.07	0.3286	0.00	0	0
€ / R	On	18/12/2017	16.53	Foreign Exchange Option		Call		100.72030	84.125	30.59	0.2333	0.00	0	0
€ / R	On	18/12/2017	16.00	Foreign Exchange Option		Call		286.54320	268.934	29.51	0.5419	0.00	0	0
€ / R	On	18/12/2017	16.00	Foreign Exchange Option		Put		242.94320	216.634	29.51	0.4581	0.00	0	0
€ / R	On	18/12/2017	16.20	Foreign Exchange Option		Call		198.48410	179.947	29.92	0.4131	0.00	0	0
€ / R	On	18/12/2017	16.20	Foreign Exchange Option		Put		354.88410	327.647	29.92	0.5869	0.00	0	0
€ / R	On	18/12/2017	15.80	Foreign Exchange Option		Call		399.85000	384.038	29.07	0.6714	0.00	0	0
€ / R	On	18/12/2017	14.00	Foreign Exchange Option		Put		1.48410	1.411	41.95	0.0051	0.00	0	18,000
€ / R	On	18/12/2017	15.60	Foreign Exchange Option		Call		536.69110	524.824	28.64	0.7872	0.00	0	0
€ / R	On	18/12/2017	15.60	Foreign Exchange Option		Put		93.09110	72.524	28.64	0.2128	0.00	0	0
€ / R	On	18/12/2017	14.13	Foreign Exchange Option		Call		1,915.75940	1,924.347	41.15	0.9927	0.00	0	0
€ / R	On	18/12/2017	14.13	Foreign Exchange Option		Put		2.15940	2.047	41.15	0.0073	0.00	0	0
€ / R	On	18/12/2017	16.53	Foreign Exchange Option		Put		587.12030	561.825	30.59	0.7667	0.00	0	0
€ / R	On	18/12/2017	16.39	Foreign Exchange Option		Call		135.79080	117.836	30.31	0.3028	0.00	0	18,000
€ / R	On	18/12/2017	16.60	Foreign Exchange Option		Call		86.24410	70.534	30.73	0.2028	0.00	0	0
€ / R	On	18/12/2017	16.60	Foreign Exchange Option		Put		642.64410	618.234	30.73	0.7972	0.00	0	0
€ / R	On	18/12/2017	21.41	Foreign Exchange Option		Call		0.00840	0.023	58.99	0.0001	0.00	0	0
€ / R	On	18/12/2017	21.41	Foreign Exchange Option		Put		5,366.40840	5,357.723	58.99	0.9999	0.00	0	0
€ / R	On	18/12/2017	14.00	Foreign Exchange Option		Call		2,045.08410	2,053.711	41.95	0.9949	0.00	0	0
€ / R	On	18/12/2017	18.06	Foreign Exchange Option		Put		2,020.20550	2,011.534	40.94	0.9868	0.00	0	0
€ / R	On	18/12/2017	18.07	Foreign Exchange Option		Call		3.74580	3.766	41.00	0.0130	0.00	0	0
€ / R	On	18/12/2017	18.07	Foreign Exchange Option		Put		2,030.14580	2,021.466	41.00	0.9870	0.00	0	0
€ / R	On	18/12/2017	18.05	Foreign Exchange Option		Call		3.86640	3.904	40.87	0.0135	0.00	0	0
€ / R	On	18/12/2017	18.05	Foreign Exchange Option		Put		2,010.26640	2,001.604	40.87	0.9865	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			482.19080	455.536	30.31	0.6972	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.80550	3.834	40.94	0.0132	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			175.18370	154.610	26.21	0.2830	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			627.08370	615.510	26.21	0.7170	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			283.70270	273.087	19.15	0.3424	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			689.40270	693.387	19.15	0.6576	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			622.37610	610.016	18.63	0.5093	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			513.87610	516.516	18.63	0.4907	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,025.28780	1,013.558	19.12	0.6369	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			368.78780	371.858	19.12	0.3631	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,598.41170	1,607.934	17.13	0.8731	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			100.31170	95.034	17.13	0.1269	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			35.00330	34.048	19.00	0.0491	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,403.10330	2,416.948	19.00	0.9509	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,016.78680	1,005.038	18.96	0.6291	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			384.88680	387.938	18.96	0.3709	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,606.86000	1,616.422	17.13	0.8748	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			98.76000	93.522	17.13	0.1252	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,449.61980	1,458.408	17.19	0.8418	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			131.51980	125.508	17.19	0.1582	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,409.44790	1,418.035	17.21	0.8324	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			141.34790	135.135	17.21	0.1676	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,615.32660	1,624.930	17.12	0.8764	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			97.22660	92.030	17.12	0.1236	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			689.06640	677.860	18.27	0.5114	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			557.16640	560.760	18.27	0.4886	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			603.06790	606.988	18.12	0.5168	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			624.96790	614.088	18.12	0.4832	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			1,167.21750	1,154.821	18.97	0.6578	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			361.91750	364.221	18.97	0.3422	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			298.53880	289.318	16.15	0.2393	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,491.38320	1,496.321	16.15	0.7589	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			301.48320	292.221	16.15	0.2411	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			295.61770	286.434	16.15	0.2375	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,529.44110	2,541.048	16.60	0.9190	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			79.54110	76.948	16.60	0.0810	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,173.82080	1,176.927	16.40	0.6663	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			473.92080	462.827	16.40	0.3337	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,498.43880	1,503.418	16.15	0.7607	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			71.39140	72.272	22.53	0.0651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			2,787.12350	2,799.743	16.81	0.9390	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			57.22350	55.643	16.81	0.0610	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			939.39310	941.074	16.79	0.5783	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			679.49310	666.974	16.79	0.4217	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,505.51770	1,510.534	16.15	0.7625	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			301.86640	301.548	19.18	0.2383	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,993.52670	3,006.740	16.98	0.9519	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			43.62670	42.640	16.98	0.0481	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,681.10760	1,687.102	16.07	0.8031	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			231.20760	223.002	16.07	0.1969	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			5,001.49140	4,988.172	22.53	0.9349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,962.96710	3,949.115	21.20	0.9000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			112.86710	113.215	21.20	0.1000	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,211.96640	2,197.448	19.18	0.7617	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,785.07090	4,767.899	22.21	0.8697	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			199.07090	199.299	22.21	0.1303	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			979.69690	983.014	16.84	0.5232	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			975.63510	978.929	16.85	0.5217	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,041.63510	1,027.529	16.85	0.4783	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			971.59500	974.854	16.86	0.5201	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,035.69690	1,021.614	16.84	0.4768	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,881.07490	2,897.049	15.29	0.9213	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,047.59500	1,033.454	16.86	0.4799	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			87.07490	85.649	15.29	0.0787	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,538.26110	1,545.551	15.96	0.7020	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			494.26110	484.151	15.96	0.2980	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			976.58440	980.350	17.11	0.4706	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,480.48440	1,463.550	17.11	0.5294	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			973.14730	976.888	17.12	0.4693	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,487.04730	1,470.088	17.12	0.5307	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			980.02690	983.818	17.10	0.4718	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,473.92690	1,457.018	17.10	0.5282	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,141.07620	2,149.500	16.22	0.6843	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			836.67620	824.700	16.22	0.3157	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,135.56330	2,143.964	16.23	0.6832	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			841.16330	829.164	16.23	0.3168	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,130.07130	2,138.449	16.23	0.6821	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			845.67130	833.649	16.23	0.3179	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												1,756,358,935.00	108,272	1,021,112
AUS / R	On	18/12/2017	Foreign Exchange Future			10.33070		10.24140			0.0000	8,460,843.30	819	11,907
AUS / R	On	27/12/2017	Foreign Exchange Future			10.34470		10.25450			0.0000	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Future			10.37410		10.28250			0.0000	0.00	0	5
AUS / R	On	28/02/2018	Foreign Exchange Future			10.44160		10.34940			0.0000	0.00	0	46
AUS / R	On	19/03/2018	Foreign Exchange Future			10.47100		10.37890			0.0000	7,214,519.00	689	2,941
AUS / R	On	18/06/2018	Foreign Exchange Future			10.61790		10.52460			0.0000	2,654,475.00	250	5,012
AUS / R	On	17/09/2018	Foreign Exchange Future			10.77040		10.67380			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			10.91750		10.81850			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			11.25380		11.15180			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												18,329,837.30	1,758	30,723
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put		1,620.74160	1,532.015	47.49	0.9873	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call		2.10030	2.659	47.61	0.0124	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put		1,630.70030	1,541.959	47.61	0.9876	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call		2.05990	2.603	47.73	0.0121	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put		1,640.65990	1,551.903	47.73	0.9879	0.00	0	0	
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call		2.14160	2.716	47.49	0.0127	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call		349.26930	417.187	24.21	0.7627	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put		94.76930	72.487	24.21	0.2373	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call		342.55200	409.836	24.23	0.7562	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put		98.05200	75.136	24.23	0.2438	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call		356.06300	424.606	24.20	0.7690	0.00	0	0	
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put		91.56300	69.906	24.20	0.2310	0.00	0	0	
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put		517.70050	450.508	21.11	0.6624	0.00	0	0	
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call		120.20050	144.608	21.11	0.3376	0.00	0	0	
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put		451.48350	396.904	17.57	0.5345	0.00	0	0	
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call		250.88350	288.505	17.57	0.4655	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put		193.10870	164.585	16.51	0.2838	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call		574.75580	639.146	16.49	0.7243	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put		185.85580	158.146	16.49	0.2757	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call		568.35970	632.344	16.50	0.7202	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put		189.45970	161.344	16.50	0.2798	0.00	0	0	
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call		562.00870	625.585	16.51	0.7162	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call		484.74220	531.823	15.74	0.5584	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put		470.14220	423.923	15.74	0.4416	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call		493.79570	541.725	15.73	0.5651	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put		459.19570	413.825	15.73	0.4349	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call		489.15570	536.758	15.74	0.5617	0.00	0	0	
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put		464.55570	418.858	15.74	0.4383	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put		859.20240	798.188	15.93	0.5635	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call		409.85530	445.209	15.94	0.4341	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put		866.05530	804.809	15.94	0.5659	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call		416.17580	451.990	15.91	0.4390	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put		852.37580	791.590	15.91	0.5610	0.00	0	0	
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call		413.00240	448.588	15.93	0.4365	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call		434.88890	467.901	15.96	0.4076	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put		1,096.38890	1,030.401	15.96	0.5924	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call		432.15570	464.982	15.98	0.4056	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put		1,103.65570	1,037.482	15.98	0.5944	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call		437.63990	470.839	15.95	0.4095	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put		1,089.13990	1,023.339	15.95	0.5905	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call		885.51410	939.679	14.83	0.5856	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put		733.71410	685.879	14.83	0.4144	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call		880.99990	934.961	14.84	0.5837	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put		739.19990	691.161	14.84	0.4163	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			876.50620	930.264	14.85	0.5817	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			744.70620	696.464	14.85	0.4183	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												18,329,837.30	1,758	30,723
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.62170		10.57750			0.0000	0.00	0	850
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.78760		10.74020			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.95240		10.90450			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,100
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			194.35920	215.263	31.66	0.5834	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			156.85920	133.563	31.66	0.4166	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			189.43980	209.583	31.65	0.5743	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			161.93980	137.883	31.65	0.4257	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			199.37160	221.035	31.67	0.5925	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			151.87160	129.335	31.67	0.4075	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			787.16190	825.876	16.73	0.8000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			116.96190	108.276	16.73	0.2000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			779.58920	818.161	16.73	0.7967	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			119.38920	110.561	16.73	0.2033	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			794.77240	833.626	16.72	0.8032	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			114.57240	106.026	16.72	0.1968	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			542.41410	568.913	16.05	0.5648	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			457.91410	436.513	16.05	0.4352	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			537.66140	564.007	16.06	0.5616	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			463.16140	441.607	16.06	0.4384	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			547.19950	573.851	16.04	0.5680	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			452.69950	431.451	16.04	0.4320	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,100
CHF / R	On	18/12/2017	Foreign Exchange Future			13.77380		13.72280			0.0000	0.00	0	1,402
CHF / R	On	19/03/2018	Foreign Exchange Future			14.07370		14.01690			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.37450		14.31770			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.68770		14.62530			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.03980		15.97090			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,402
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			117.95430	137.966	34.47	0.3464	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			425.15430	394.166	34.47	0.6536	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			115.33060	134.915	34.50	0.3407	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			432.53060	401.115	34.50	0.6593	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			120.63020	141.071	34.43	0.3523	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			417.83020	387.271	34.43	0.6477	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			464.40080	500.376	18.53	0.4965	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			597.50080	576.676	18.53	0.5035	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			460.39230	496.286	18.55	0.4936	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			603.49230	582.586	18.55	0.5064	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			468.43870	504.497	18.52	0.4994	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			591.53870	570.797	18.52	0.5006	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			612.60080	645.998	17.44	0.4907	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			824.90080	801.499	17.44	0.5093	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			608.85350	642.126	17.45	0.4885	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			831.15350	807.626	17.45	0.5115	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			605.12750	638.276	17.46	0.4864	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			837.42750	813.776	17.46	0.5136	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			414.70000	352.300		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			424.70000	362.300		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			404.70000	342.300		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			662.44960	623.298	15.43	0.2942	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,904.37940	1,934.656	15.41	0.7085	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			653.47940	614.856	15.41	0.2915	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,898.85980	1,928.872	15.42	0.7072	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			657.95980	619.072	15.42	0.2928	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,893.34960	1,923.098	15.43	0.7058	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,402
CNH / R	On	18/12/2017	Foreign Exchange Future			2.06190		2.05440			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07770		2.07030			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.09450		2.08720			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.11280		2.10520			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.17270		2.16610			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,181.18570	1,250.807	33.92	0.9226	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			37.18570	31.807	33.92	0.0774	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,086.26230	1,154.761	32.69	0.9119	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			42.26230	35.762	32.69	0.0881	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			999.36430	1,065.449	32.71	0.8906	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			55.36430	46.449	32.71	0.1094	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			253.67810	239.388	17.70	0.2126	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,710.15820	1,771.499	17.69	0.8190	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			207.15820	194.499	17.69	0.1810	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,632.55020	1,693.089	17.69	0.8035	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	1.93	Put			229.55020	216.089	17.69	0.1965	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,556.67810	1,616.388	17.70	0.7874	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,360.34820	1,401.773	16.73	0.6412	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			688.34820	656.773	16.73	0.3588	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,306.26580	1,346.337	16.79	0.6255	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			734.26580	701.337	16.79	0.3745	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,416.13000	1,458.899	16.67	0.6569	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			644.13000	613.899	16.67	0.3431	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			448.00000	372.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			248.00000	172.000		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			348.00000	272.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,767.51380	2,811.380	16.52	0.7121	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			906.51380	884.380	16.52	0.2879	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,706.72600	2,749.716	16.54	0.7035	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			945.72600	922.716	16.54	0.2965	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,829.29400	2,874.027	16.50	0.7208	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			868.29400	847.026	16.50	0.2792	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.16440		2.16270			0.0000	0.00	0	450
DKK / R	On	19/03/2018	Foreign Exchange Future			2.20800		2.20550			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.25370		2.25120			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.30110		2.29850			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.57490		2.57220			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	450
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			25.58950	21.359	35.72	0.0506	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,456.20930	1,467.322	34.43	0.9437	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			29.20930	23.322	34.43	0.0563	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,649.47340	1,663.641	37.00	0.9544	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			22.47340	19.641	37.00	0.0456	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,552.58950	1,565.359	35.72	0.9494	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			936.42440	948.813	18.93	0.5528	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			781.42440	768.813	18.93	0.4472	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,036.26980	1,049.765	18.80	0.5900	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			681.26980	669.765	18.80	0.4100	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			985.38450	998.325	18.87	0.5714	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			730.38450	718.325	18.87	0.4286	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,306.49900	1,317.745	17.83	0.5721	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			994.49900	980.744	17.83	0.4279	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,259.73570	1,270.536	17.90	0.5582	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	2.23	Put			1,047.73570	1,033.536	17.90	0.4418	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,354.71430	1,366.415	17.77	0.5860	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			942.71430	929.416	17.77	0.4140	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			515.00000	489.000		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			615.00000	589.000		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			715.00000	689.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			465.10110	463.213	16.50	0.1549	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,709.46620	4,734.315	16.51	0.8394	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			487.46620	485.316	16.51	0.1606	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,632.56540	4,657.142	16.52	0.8336	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			510.56540	508.142	16.52	0.1664	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,787.10110	4,812.213	16.50	0.8451	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	450
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75080		1.74260			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77790		1.76940			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.80530		1.79690			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.83300		1.82440			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.00890		2.00030			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			200.16110	217.800	33.79	0.4090	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			474.16110	409.800	33.79	0.5910	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			167.82830	181.643	33.86	0.3597	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			541.82830	473.643	33.86	0.6403	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			237.03260	258.925	33.72	0.4603	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			411.03260	350.925	33.72	0.5397	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			825.76900	873.410	18.44	0.6080	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			531.76900	494.410	18.44	0.3920	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			775.45590	820.814	18.53	0.5845	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			581.45590	541.814	18.53	0.4155	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			878.55440	928.485	18.35	0.6316	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			484.55440	449.485	18.35	0.3684	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,084.57260	1,128.307	17.32	0.6051	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			715.57260	675.307	17.32	0.3949	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,035.73580	1,077.704	17.40	0.5873	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			766.73580	724.704	17.40	0.4127	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,135.29550	1,180.822	17.24	0.6230	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			666.29550	627.822	17.24	0.3770	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			356.00000	270.000		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			156.00000	70.000		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			256.00000	170.000		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			689.65740	663.264	17.13	0.2396	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,127.63680	3,189.792	17.10	0.7772	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			624.63680	600.792	17.10	0.2228	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,059.63920	3,120.532	17.11	0.7689	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			656.63920	631.532	17.11	0.2311	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,992.65740	3,052.264	17.13	0.7604	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			0.13240		0.13170			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13200		0.13140			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13110		0.13050			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12950		0.12970			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			1.63500		1.62830			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.66220		1.65500			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.69080		1.68340			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.72050		1.71270			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.81660		1.80880			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			9.47830		9.40440			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.59980		9.52340			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.72830		9.65150			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.86300		9.78380			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.77310		10.69770			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			37.30240	42.874	31.55	0.2033	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			442.90240	374.573	31.55	0.7967	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			35.81410	40.977	31.55	0.1962	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			451.41410	382.677	31.55	0.8038	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			38.84340	44.839	31.56	0.2105	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			434.44340	366.539	31.56	0.7895	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			379.78790	421.407	17.43	0.5871	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			306.38790	271.607	17.43	0.4129	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			374.80260	416.062	17.44	0.5824	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			311.40260	276.262	17.44	0.4176	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			384.82050	426.800	17.42	0.5917	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			301.42050	267.000	17.42	0.4083	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			385.62230	416.082	16.78	0.4862	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			574.12230	527.782	16.78	0.5138	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			381.91250	412.132	16.80	0.4829	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			580.41250	533.832	16.80	0.5171	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			389.36670	420.068	16.77	0.4895	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			567.86670	521.768	16.77	0.5105	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			146.20000	67.000		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			156.20000	77.000		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			136.20000	57.000		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,239.60470	1,287.310	15.61	0.7008	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			461.90470	434.210	15.61	0.2992	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,233.82570	1,281.370	15.62	0.6989	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			466.12570	438.270	15.62	0.3011	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,245.40550	1,293.271	15.60	0.7027	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			457.70550	430.172	15.60	0.2973	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			1.32150		1.31510			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33560		1.32890			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35080		1.34400			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.36870		1.36160			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.47170		1.46460			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			151.00000	215.000		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			51.00000	115.000		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	15.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			49.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			289.00000	356.000		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			189.00000	256.000		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			89.00000	156.000		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			240.00000	308.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			140.00000	208.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			340.00000	408.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			84.00000	13.000		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			184.00000	113.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			16.00000	87.000		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			1,446.00000	1,517.000		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			1,346.00000	1,417.000		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			1,546.00000	1,617.000		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			1.33360		1.33550			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33850		1.34020			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34290		1.34450			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34740		1.34900			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17460		1.17960			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18220		1.18700			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.18920		1.19410			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.19680		1.20170			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			24,141.30000		24,086.65000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,533.80000		24,473.23000			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			10.10440		10.06340			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.25800		10.21440			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			10.41710		10.37390			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.58190		10.53730			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.62280		11.57950			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			318.04970	347.976	31.29	0.7755	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			64.64970	53.576	31.29	0.2245	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			311.06360	340.478	31.32	0.7676	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			67.66360	56.078	31.32	0.2324	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			325.12780	355.556	31.27	0.7832	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			61.72780	51.156	31.27	0.2168	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			493.57530	520.203	16.90	0.6487	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			239.17530	222.203	16.90	0.3513	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			487.85180	514.284	16.91	0.6444	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			243.45180	226.285	16.91	0.3556	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			499.34290	526.168	16.89	0.6531	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			234.94290	218.168	16.89	0.3469	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			614.64750	638.503	15.77	0.6292	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			340.74750	321.403	15.77	0.3708	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			609.27310	632.974	15.78	0.6259	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			345.37310	325.874	15.78	0.3741	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			620.06060	644.071	15.75	0.6326	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			336.16060	316.971	15.75	0.3674	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			537.30000	581.900	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			527.30000	571.900	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			547.30000	591.900	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			1,844.48580	1,878.847	15.47	0.8140	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			254.98580	246.047	15.47	0.1860	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,837.00480	1,871.277	15.47	0.8126	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			257.50480	248.477	15.47	0.1874	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,829.54080	1,863.724	15.47	0.8112	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			260.04080	250.924	15.47	0.1888	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			3.55850		3.55340			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.50960		3.50480			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.46020		3.45570			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.41220		3.40740			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.44630		3.44710			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												0.00	0	433
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			6.22980	7.015	30.65	0.1063	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			192.82980	188.515	30.65	0.8937	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			5.48330	6.245	30.87	0.0960	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			202.08330	197.745	30.87	0.9040	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			7.07350	7.880	30.44	0.1177	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			183.67350	179.380	30.44	0.8823	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			98.21650	99.193	14.43	0.4990	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			113.41650	109.593	14.43	0.5010	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			93.84990	94.753	14.46	0.4839	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			119.04990	115.153	14.46	0.5161	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			102.73260	103.785	14.41	0.5142	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			107.93260	104.185	14.41	0.4858	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			66.98260	67.545	14.36	0.3109	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			271.28260	267.345	14.36	0.6891	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			64.62080	65.154	14.39	0.3022	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			278.92080	274.954	14.39	0.6978	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			69.42280	70.016	14.32	0.3198	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			263.72280	259.816	14.32	0.6802	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			47.40000	52.200		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			37.40000	42.200		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			57.40000	62.200		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			234.70640	233.435	16.04	0.4906	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			317.60640	317.135	16.04	0.5094	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			230.89490	229.619	16.05	0.4849	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			323.79490	323.319	16.05	0.5151	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			238.57370	237.306	16.02	0.4962	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			311.47370	311.006	16.02	0.5038	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34750		1.32360			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.32800		1.30730			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.30770		1.28470			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.28940		1.26870			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									20 970 974 148.13	1,393,912	1,757,367
Total Options									143 365 157.91	426,789	5,350,833
Grand Total:									21,114,339,306.04	1,820,701	7,108,200