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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/11/2017 Foreign Exchange Future			13.58730		13.71760			0.0000	40,870,598.40	3,008	0
\$ / R On 04/12/2017 Foreign Exchange Future			13.59340		13.72190			0.0000	326,241.60	24	0
\$ / R On 06/12/2017 Foreign Exchange Future			13.59160		13.72640			0.0000	0.00	0	0
\$ / R On 14/12/2017 Foreign Exchange Future			13.60930		13.74430			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.61150		13.74650			0.0000	231,395.50	17	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.61810		13.75320			0.0000	750,193,892.80	55,088	958,955
\$ / R On 19/12/2017 Foreign Exchange Future			13.62030		13.75540			0.0000	231,545.10	17	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.62470		13.75980			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.62690		13.76210			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.63790		13.77320			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.64230		13.77760			0.0000	0.00	0	500
\$ / R On 02/01/2018 Foreign Exchange Future			13.65110		13.78660			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.65550		13.79100			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			13.66660		13.80220			0.0000	0.00	0	200
\$ / R On 10/01/2018 Foreign Exchange Future			13.66880		13.80450			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.67320		13.80900			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			13.68210		13.81790			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.68650		13.82240			0.0000	136,865,000.00	10,000	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.68870		13.82460			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.70200		13.83810			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.71530		13.85150			0.0000	0.00	0	1,930

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Future			13.71750		13.85380			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			13.72860		13.86480			0.0000	96,100,200.00	7,000	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.73290		13.86920			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.74170		13.87800			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.74380		13.88020			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.74820		13.88460			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.75040		13.88680			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.77650		13.91330			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			13.77870		13.91550			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.78090		13.91770			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.80940		13.94650			0.0000	30,311,633.00	2,195	3,716
\$ / R	On	19/03/2018	Foreign Exchange Future			13.81820		13.95530			0.0000	137,076,544.00	9,920	224,109
\$ / R	On	29/03/2018	Foreign Exchange Future			13.84020		13.97740			0.0000	0.00	0	699
\$ / R	On	24/04/2018	Foreign Exchange Future			13.89740		14.03500			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.89960		14.03720			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.91070		14.04830			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.93050		14.06820			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.93490		14.07260			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.94150		14.07930			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.94370		14.08150			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.97890		14.11690			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.01820		14.15690			0.0000	4,738,151.60	338	121,403
\$ / R	On	29/06/2018	Foreign Exchange Future			14.04220		14.18130			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.04870		14.18800			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.08800		14.22790			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.09670		14.23680			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.09890		14.23900			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.11190		14.25240			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.12720		14.26790			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.14030		14.28130			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.17950		14.32120			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.21700		14.35930			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.24140		14.38410			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.30120		14.44480			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.31010		14.45380			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.31450		14.45830			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.32560		14.46950			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.34330		14.48750			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.38100		14.52570			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.41360		14.55870			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.45390		14.59930			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.55810		14.70440			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.63630		14.78330			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.84480		14.99350			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.27950		15.43270			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.78100		15.94070			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			15.90780		16.06900			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.04000		16.20300			0.0000	0.00	0	0
Total \$ / R Future												1,196,945,202.00	87,607	1,412,902
\$ / R	On	30/11/2017	Foreign Exchange Option	14.00	Put			287.59770	412.700	18.05	1.0000	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	14.00	Call			5.19770	0.000	18.05	0.0000	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			8.34460	0.000	18.05	0.0000	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			195.94460	57.300	18.05	1.0000	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			967.60000	837.300	18.05	1.0000	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			0.00000	0.000	18.05	0.0000	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			752.86780	877.897	25.71	0.9895	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			4.76780	1.297	25.71	0.0105	0.00	0	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			64.80220	108.942	14.70	0.5850	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			146.70220	62.342	14.70	0.4150	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			586.45530	713.406	21.57	0.9659	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			12.85530	5.006	21.57	0.0341	0.00	0	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			261.01610	336.451	17.21	0.7001	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			145.31610	85.751	17.21	0.2999	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			111.91990	149.945	17.12	0.4245	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			328.41990	231.445	17.12	0.5755	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			228.82190	292.305	17.76	0.6269	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			195.32190	123.805	17.76	0.3731	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,070.99020	1,194.251	21.92	0.9540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			40.37810	47.005	16.83	0.1699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			5.43760	5.688	21.42	0.0231	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			449.08660	335.390	17.42	0.6689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			95.88660	117.290	17.42	0.3311	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			58.48740	69.924	17.06	0.2290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			561.68740	438.024	17.06	0.7710	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			618.49140	491.306	16.90	0.8133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			9.87610	8.581	18.83	0.0372	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,368.16330	1,498.029	23.29	0.9764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			11.36330	6.129	23.29	0.0236	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,752.23890	1,884.864	25.31	0.9885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			5.43890	2.964	25.31	0.0115	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,358.63760	1,223.788	21.42	0.9769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			2.99080	4.017	23.15	0.0158	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,003.86850	1,868.972	25.06	0.9963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			0.66850	0.872	25.06	0.0037	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			177.55920	113.146	18.89	0.3139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			334.35920	405.046	18.89	0.6861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,113.07610	976.681	18.83	0.9628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			6.88470	6.655	20.38	0.0277	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			669.08130	539.447	16.76	0.8461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			35.88130	41.347	16.76	0.1539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			266.81840	181.807	18.21	0.4491	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		213.61840	263.707	18.21	0.5509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,546.19080	1,412.117	23.15	0.9842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		1.73620	0.954	29.15	0.0036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,261.67700	1,389.549	22.72	0.9707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		14.87700	7.649	22.72	0.0293	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		128.49010	158.200	17.65	0.4045	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		381.69010	276.300	17.65	0.5955	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,260.08470	1,124.756	20.38	0.9723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		1.08550	0.588	35.61	0.0019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,754.72160	1,620.119	24.02	0.9918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		1.52160	2.019	24.02	0.0082	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,377.88800	1,507.909	23.34	0.9768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		11.08800	6.009	23.34	0.0232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,488.53620	2,622.854	29.15	0.9964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		527.85260	620.715	19.75	0.8159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,447.88220	3,582.483	35.82	0.9981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		1.08220	0.583	35.82	0.0019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		776.85620	641.741	16.48	0.9011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		23.65620	23.641	16.48	0.0989	0.00	0	11,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,417.88550	3,552.488	35.61	0.9981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		0.77070	0.227	39.36	0.0007	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		122.52940	73.484	19.46	0.2217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		459.32940	545.384	19.46	0.7783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		577.65920	452.916	17.02	0.7835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		54.45920	64.816	17.02	0.2165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		101.05260	58.815	19.75	0.1841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		822.79770	936.305	20.96	0.9145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,067.94350	3,202.568	33.14	0.9977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		1.14350	0.668	33.14	0.0023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		107.80890	63.375	19.66	0.1960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		504.60890	595.275	19.66	0.8040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,307.57070	4,442.127	39.36	0.9993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		81.94850	99.674	17.30	0.2957	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		147.88010	91.413	19.17	0.2649	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		394.68010	473.313	19.17	0.7351	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,377.89020	3,512.496	35.33	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		1.09020	0.596	35.33	0.0020	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		45.99770	24.405	20.96	0.0855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,249.23910	2,383.233	27.90	0.9949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		463.32690	348.119	17.37	0.6832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		90.12690	110.019	17.37	0.3168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		49.33500	26.323	20.85	0.0915	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		796.13500	908.223	20.85	0.9085	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		485.14850	367.774	17.30	0.7043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,537.87380	3,672.468	36.46	0.9982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,798.02090	2,932.661	31.23	0.9973	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	16.55	Call		1.22090	0.761	31.23	0.0027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,487.87820	3,622.476	36.10	0.9981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		1.07820	0.576	36.10	0.0019	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		2.43910	1.333	27.90	0.0051	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		1.07300	0.566	36.53	0.0018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,547.87300	3,682.466	36.53	0.9982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		1.07220	0.565	36.60	0.0018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,557.87220	3,692.465	36.60	0.9982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		1.07380	0.568	36.46	0.0018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put		599.79620	698.801	20.04	0.8481	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put		466.75980	553.602	19.50	0.7828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call		119.95980	71.702	19.50	0.2172	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call		4.58520	2.497	25.83	0.0096	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put		1,165.78470	1,291.509	22.28	0.9635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call		18.98470	9.610	22.28	0.0365	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call		298.44410	206.752	18.02	0.4920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put		185.24410	228.652	18.02	0.5080	823,147.56	3,600	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call		82.99620	46.901	20.04	0.1519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		7.94570	7.346	19.76	0.0311	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		585.72410	460.463	16.99	0.7896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		52.52410	62.363	16.99	0.2104	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call		181.14350	115.821	18.85	0.3197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put		327.94350	397.721	18.85	0.6803	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put		1,851.38520	1,984.396	25.83	0.9904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		320.88010	224.827	17.89	0.5213	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,556.09700	1,421.989	23.19	0.9847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		2.89700	3.889	23.19	0.0153	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call		81.18130	45.728	20.08	0.1486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put		607.98130	707.628	20.08	0.8514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		1,201.14570	1,065.446	19.76	0.9689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		12.93550	10.509	17.69	0.0468	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,595.74960	1,461.515	23.35	0.9864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		2.54960	3.415	23.35	0.0136	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put		347.36760	419.859	18.95	0.6975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call		170.56760	107.959	18.95	0.3025	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		167.68010	206.727	17.89	0.4787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		885.81660	1,002.353	21.21	0.9271	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		708.86220	815.750	20.50	0.8857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		62.06220	33.850	20.50	0.1143	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put		244.58720	301.254	18.40	0.5922	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call		237.78720	159.354	18.40	0.4078	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		1,006.13550	868.609	17.69	0.9532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		220.33480	145.699	18.53	0.3814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		913.14140	1,030.861	21.32	0.9319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		36.34140	18.961	21.32	0.0681	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		1,015.81980	878.411	17.79	0.9542	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	12.75	Put		12.61980	10.311	17.79	0.0458	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		39.01660	20.453	21.21	0.0729	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		643.57810	515.105	16.83	0.8301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		686.30380	555.966	16.71	0.8563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		33.10380	37.866	16.71	0.1437	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		48.80770	57.654	16.95	0.1984	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		602.00770	475.754	16.95	0.8016	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		267.13480	327.599	18.53	0.6186	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		45.29140	53.206	16.90	0.1867	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		593.84050	468.076	16.97	0.7956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		50.64050	59.976	16.97	0.2044	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		24.19020	12.351	21.92	0.0460	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put		359.56480	429.300	19.45	0.6860	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call		184.96480	119.600	19.45	0.3140	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put		326.47870	384.037	19.98	0.6192	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call		246.27870	168.737	19.98	0.3808	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		173.47820	201.205	19.55	0.4134	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		435.57820	328.105	19.55	0.5866	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,260.11270	4,394.451	41.16	0.9967	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		2.21270	1.351	41.16	0.0033	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		265.05530	298.890	20.13	0.4902	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		398.25530	296.790	20.13	0.5098	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put		1,100.36990	1,205.410	23.24	0.8870	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call		77.96990	47.710	23.24	0.1130	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put		846.53410	938.749	22.61	0.8224	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call		124.13410	81.049	22.61	0.1776	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		194.61190	233.992	20.50	0.3837	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		551.21190	455.092	20.50	0.6163	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put		424.28700	493.939	21.07	0.5946	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call		315.28700	249.439	21.07	0.4054	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		734.74160	628.430	19.52	0.7156	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		132.54160	161.830	19.52	0.2844	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,066.31060	1,173.784	22.29	0.8428	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		108.51060	80.384	22.29	0.1572	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,169.66580	1,280.807	22.54	0.8649	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		91.86580	67.407	22.54	0.1351	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put		642.74730	728.618	21.09	0.6999	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call		227.24730	177.418	21.09	0.3001	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put		449.06580	519.486	20.31	0.5878	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call		338.06580	272.686	20.31	0.4122	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put		256.95700	303.725	19.25	0.4222	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call		544.85700	455.825	19.25	0.5778	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call		367.07570	300.139	19.74	0.4294	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put		444.67570	513.639	19.74	0.5706	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put		468.44490	539.507	19.82	0.5857	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call		350.84490	286.007	19.82	0.4143	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			364.14110	423.989	19.38	0.5105	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			438.74110	362.689	19.38	0.4895	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			453.71750	522.779	19.31	0.5604	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			391.81750	324.779	19.31	0.4396	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			680.19750	585.693	18.35	0.6351	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			228.69750	270.393	18.35	0.3649	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			765.51710	665.276	18.23	0.6833	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			184.01710	219.976	18.23	0.3167	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			779.20200	678.103	18.21	0.6906	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			177.70200	212.803	18.21	0.3094	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			193.76660	231.025	18.25	0.3277	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			745.26660	646.325	18.25	0.6723	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			936.70960	825.735	17.99	0.7627	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			122.90960	148.235	17.99	0.2373	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,984.86680	2,105.932	21.65	0.9357	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			48.66680	33.432	21.65	0.0643	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,329.64270	1,202.995	17.70	0.8897	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			853.81320	748.407	18.09	0.7257	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,734.85810	1,851.879	21.47	0.9098	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			68.65810	49.379	21.47	0.0902	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			45.84270	55.495	17.70	0.1103	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,069.53980	2,191.787	21.71	0.9427	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			43.33980	29.287	21.71	0.0573	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,465.70330	1,577.618	21.27	0.8712	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			99.50330	75.118	21.27	0.1288	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			150.01320	180.907	18.09	0.2743	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			415.85950	476.813	18.58	0.5098	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			480.65950	405.413	18.58	0.4902	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			835.62990	732.068	17.92	0.7076	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			170.82990	203.468	17.92	0.2924	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			162.40320	193.567	17.85	0.2796	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			871.60320	766.467	17.85	0.7204	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			461.18730	389.039	18.66	0.4714	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			451.98730	516.139	18.66	0.5286	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,318.38270	1,426.637	20.91	0.8301	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			137.58270	109.537	20.91	0.1699	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			478.68370	544.705	18.58	0.5379	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			456.68370	386.405	18.58	0.4621	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			666.46950	745.180	19.13	0.6305	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			346.66950	288.980	19.13	0.3695	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			656.25570	733.652	19.07	0.6215	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			360.85570	301.852	19.07	0.3785	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			671.19610	749.135	19.10	0.6256	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			357.99610	299.535	19.10	0.3744	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			670.47580	745.340	18.74	0.6040	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			403.77580	341.840	18.74	0.3960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			309.79170	354.609	17.72	0.3916	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			725.29170	633.309	17.72	0.6084	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			271.55920	312.337	17.60	0.3589	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			789.25920	693.237	17.60	0.6411	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			784.38590	862.388	18.75	0.6246	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			400.88590	341.788	18.75	0.3754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,671.57210	1,779.378	20.60	0.8267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			166.87210	137.578	20.60	0.1733	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			857.19690	760.339	17.27	0.6513	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			281.89690	322.139	17.27	0.3487	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			252.41380	289.833	17.17	0.3248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,583.71560	3,715.159	23.15	0.9647	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			332.10250	281.549	19.13	0.3177	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			0.00000	471.884	17.64	0.4454	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.00000	590.084	17.64	0.5546	29,504,205.00	50,000	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			29.28330	23.565	23.14	0.0355	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,573.98330	3,705.365	23.14	0.9645	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			29.01560	23.359	23.15	0.0353	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			490.46260	548.106	17.82	0.4870	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			555.24310	481.566	18.01	0.4812	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			549.94310	613.366	18.01	0.5188	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			29.55350	23.772	23.13	0.0358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,564.25350	3,695.572	23.13	0.9642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			976.80250	1,063.349	19.13	0.6823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			123.24730	142.526	16.80	0.1942	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			564.16350	489.439	17.98	0.4869	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			538.86350	601.239	17.98	0.5131	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			0.00000	808.286	18.52	0.6000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.00000	376.486	18.52	0.4000	1,568,818.00	4,167	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			605.76260	526.306	17.82	0.5130	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			505.78220	436.668	18.21	0.4476	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			954.88680	1,040.405	19.07	0.6758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			340.18680	288.605	19.07	0.3242	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			582.35530	505.533	17.91	0.4984	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			517.05530	577.333	17.91	0.5016	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,258.54730	1,140.726	16.80	0.8058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,120.00250	1,212.511	19.48	0.7209	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			311.48970	263.563	19.28	0.3009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,036.18970	1,125.363	19.28	0.6991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			542.49380	469.967	18.06	0.4727	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			567.19380	631.767	18.06	0.5273	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			620.48220	688.468	18.21	0.5524	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			676.02250	747.343	18.37	0.5766	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,872.58150	1,984.771	20.93	0.8540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			137.88150	112.971	20.93	0.1460	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			449.55280	385.948	18.47	0.4077	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	14.22	Put			714.25280	787.748	18.47	0.5923	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			285.30250	240.711	19.48	0.2791	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			897.39030	980.128	18.93	0.6581	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			918.78980	1,002.560	18.98	0.6648	1,002,560.40	1,000	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			354.08980	300.760	18.98	0.3352	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,767.00500	1,876.988	20.75	0.8403	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			152.30500	125.188	20.75	0.1597	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			471.32250	405.543	18.37	0.4234	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			654.83350	571.069	17.69	0.5426	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,089.26290	1,180.579	19.40	0.7131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			294.56290	248.779	19.40	0.2869	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			862.17500	943.273	18.85	0.6465	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			377.47500	321.473	18.85	0.3535	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			362.69030	308.328	18.93	0.3419	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			261.32190	219.881	19.68	0.2587	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			513.74260	443.878	18.18	0.4531	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			608.44260	675.678	18.18	0.5469	337,839.20	500	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			456.70460	392.378	18.44	0.4129	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			701.40460	774.179	18.44	0.5871	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			439.53350	492.869	17.69	0.4574	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			251.10650	211.036	19.77	0.2499	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,164.75010	1,050.384	16.86	0.7760	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			149.45010	172.185	16.86	0.2240	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			359.80240	305.765	18.95	0.3397	76,441.20	250	490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			904.50240	987.565	18.95	0.6603	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,206.02190	1,301.681	19.68	0.7413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			225.53680	259.593	17.08	0.3012	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,464.96320	1,340.998	16.68	0.8609	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			79.66320	92.798	16.68	0.1391	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,654.30710	1,522.030	16.69	0.8976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			59.00710	63.830	16.69	0.1024	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,245.80650	1,342.836	19.77	0.7501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			241.29790	202.558	19.86	0.2414	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			869.17160	950.601	18.86	0.6488	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			374.47160	318.801	18.86	0.3512	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			449.47590	503.543	17.71	0.4633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			644.77590	561.743	17.71	0.5367	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			960.83680	857.793	17.08	0.6988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			196.29550	163.393	20.31	0.2008	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			578.83740	644.174	18.10	0.5330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			534.13740	462.374	18.10	0.4670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			728.69940	639.799	17.52	0.5848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			373.39940	421.599	17.52	0.4152	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,285.99790	1,384.358	19.86	0.7586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			93.65830	75.875	21.60	0.1026	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,617.69810	1,485.524	16.59	0.8924	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			62.39810	67.324	16.59	0.1076	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,174.49660	1,269.032	19.60	0.7340	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			269.79660	227.232	19.60	0.2660	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,500.99550	1,605.193	20.31	0.7992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			527.90070	589.227	17.94	0.5074	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			463.96080	398.912	18.40	0.4181	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			688.66080	760.712	18.40	0.5819	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			329.91130	374.469	17.41	0.3850	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			785.21130	692.669	17.41	0.6150	17,316,727.50	25,000	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,298.35830	2,417.675	21.60	0.8974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			106.76590	86.809	21.37	0.1157	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,706.11750	1,814.732	20.65	0.8318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			161.41750	132.932	20.65	0.1682	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			844.88340	748.739	17.29	0.6452	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			289.58340	330.539	17.29	0.3548	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			573.20070	497.427	17.94	0.4926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			182.07780	208.908	16.93	0.2585	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,526.96100	1,399.744	16.64	0.8745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			71.66100	81.544	16.64	0.1255	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,990.53320	1,857.436	17.61	0.9350	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			35.23320	39.236	17.61	0.0650	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,151.46590	2,268.609	21.37	0.8843	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			259.24500	218.082	19.69	0.2569	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,375.77880	1,476.938	20.06	0.7765	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			221.07880	185.138	20.06	0.2235	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			940.31060	838.891	17.11	0.6900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			235.01060	270.691	17.11	0.3100	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,067.37780	957.108	16.93	0.7415	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			907.71380	808.033	17.17	0.6752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,119.24370	1,006.726	16.89	0.7604	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			163.94370	188.526	16.89	0.2396	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,925.90120	2,039.130	21.01	0.8604	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			131.20120	107.330	21.01	0.1396	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,213.94500	1,309.881	19.69	0.7431	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			983.05020	1,067.794	18.99	0.6696	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			360.45020	307.994	18.99	0.3304	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			786.17410	857.272	18.13	0.5741	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			531.17410	464.672	18.13	0.4259	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,293.42120	1,385.528	19.29	0.7135	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			330.62120	285.128	19.29	0.2865	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,963.79750	2,071.811	20.48	0.8237	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			190.99750	161.411	20.48	0.1763	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,475.90310	1,572.852	19.60	0.7440	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			294.20310	253.552	19.60	0.2560	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			508.34910	561.330	17.31	0.4493	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			756.64910	672.030	17.31	0.5507	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,832.75400	1,937.191	20.19	0.8016	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			221.05400	187.891	20.19	0.1984	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			143.55930	161.950	16.20	0.1877	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,471.75930	1,352.450	16.20	0.8123	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			754.38110	671.130	17.32	0.5405	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			546.18110	600.630	17.32	0.4595	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,805.24320	1,907.644	20.03	0.7886	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			243.44320	208.144	20.03	0.2114	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			867.14330	939.558	18.12	0.5838	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			539.74330	474.458	18.12	0.4162	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,477.94450	1,358.859	16.16	0.8096	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			148.64450	167.359	16.16	0.1904	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,913.14680	2,017.392	20.12	0.7991	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			232.44680	198.892	20.12	0.2009	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			934.16490	1,009.250	18.22	0.6023	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			513.46490	450.750	18.22	0.3977	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			804.35870	873.281	17.92	0.5590	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			585.85870	516.981	17.92	0.4410	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,636.31920	1,732.874	19.55	0.7410	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			323.21920	281.774	19.55	0.2590	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			531.57950	582.755	17.09	0.4337	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			848.47950	761.655	17.09	0.5663	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,018.22900	2,122.319	20.11	0.7972	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			245.12900	211.219	20.11	0.2028	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,355.62990	1,243.217	16.21	0.7442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			248.72990	275.017	16.21	0.2558	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,434.00750	2,544.268	20.52	0.8287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			210.90750	182.468	20.52	0.1713	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,391.27470	1,277.637	16.18	0.7548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			234.37470	259.437	16.18	0.2452	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,383.58670	1,471.698	18.90	0.6795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			430.48670	379.898	18.90	0.3205	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			984.17060	891.583	16.81	0.6110	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			467.27060	513.383	16.81	0.3890	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,406.53250	1,495.322	18.94	0.6840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			423.43250	373.522	18.94	0.3160	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,780.35260	1,655.197	15.93	0.8487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			123.45260	136.997	15.93	0.1513	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,169.81950	3,032.900	16.75	0.9782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			12.91950	14.700	16.75	0.0218	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			952.16370	861.344	16.89	0.5972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			495.26370	543.144	16.89	0.4028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,215.76260	2,086.438	16.01	0.9148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			58.86260	68.238	16.01	0.0852	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,420.19740	1,305.599	16.15	0.7631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			223.29740	247.399	16.15	0.2369	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,681.35490	2,548.503	16.10	0.9574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			24.45490	30.303	16.10	0.0426	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,577.83660	1,458.492	16.01	0.8049	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			170.93660	190.292	16.01	0.1951	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,691.05430	1,786.207	19.47	0.7341	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			347.95430	304.407	19.47	0.2659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,091.48540	1,168.983	18.27	0.6135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			538.38540	477.183	18.27	0.3865	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,186.08940	1,080.168	16.37	0.6895	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			329.18940	361.968	16.37	0.3105	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,161.75160	1,242.387	18.43	0.6310	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			508.65160	450.587	18.43	0.3690	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,272.42760	1,163.056	16.29	0.7184	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			285.52760	314.856	16.29	0.2816	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,864.42080	1,738.383	15.95	0.8639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			107.52080	120.183	15.95	0.1361	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,558.11470	2,670.350	20.69	0.8403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			195.01470	168.550	20.69	0.1597	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,531.40650	2,643.231	20.65	0.8379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			198.30650	171.431	20.65	0.1621	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,238.74870	1,130.686	16.32	0.7074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			301.84870	332.486	16.32	0.2926	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,715.47390	1,810.858	19.50	0.7380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			342.37390	299.058	19.50	0.2620	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,085.59500	987.732	16.58	0.6527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			388.69500	429.532	16.58	0.3473	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,241.88830	2,348.764	20.26	0.8087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			238.78830	206.964	20.26	0.1913	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,073.91870	976.642	16.60	0.6480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			397.01870	438.442	16.60	0.3520	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,349.16940	3,472.654	22.01	0.8921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			126.06940	110.854	22.01	0.1079	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			805.21120	723.180	17.27	0.5295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			648.31120	704.980	17.27	0.4705	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,634.47740	1,729.085	19.38	0.7248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			361.37740	317.285	19.38	0.2752	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			885.84320	798.845	17.05	0.5676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			558.94320	610.645	17.05	0.4324	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,460.48700	2,571.180	20.56	0.8313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			207.38700	179.380	20.56	0.1687	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			760.90710	682.268	17.41	0.5077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			704.00710	764.068	17.41	0.4923	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			880.91110	794.208	17.07	0.5653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			564.01110	616.008	17.07	0.4347	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,992.88440	3,113.103	21.36	0.8729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			149.78440	131.303	21.36	0.1271	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,254.89890	3,377.589	21.84	0.8875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			131.79890	115.789	21.84	0.1125	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,993.50490	1,866.190	15.97	0.8848	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			86.60490	97.990	15.97	0.1152	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			926.16880	836.821	16.95	0.5858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			519.26880	568.621	16.95	0.4142	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,189.11530	3,311.225	21.72	0.8840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			136.01530	119.425	21.72	0.1160	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			698.99650	624.986	17.62	0.4759	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			792.09650	856.786	17.62	0.5241	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,984.79200	1,857.563	15.97	0.8835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			87.89200	99.363	15.97	0.1165	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			851.81920	766.872	17.14	0.5518	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			594.91920	648.672	17.14	0.4482	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,674.52920	2,788.481	20.84	0.8504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			181.42920	156.681	20.84	0.1496	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			895.77960	808.195	17.03	0.5721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			548.87960	599.995	17.03	0.4279	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,919.53150	3,038.047	21.23	0.8684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			156.43150	136.247	21.23	0.1316	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			110.30710	97.293	22.54	0.0949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,643.40710	3,769.093	22.54	0.9051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			1,928.06340	2,028.422	19.81	0.7698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			294.96340	256.622	19.81	0.2302	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			900.78390	812.908	17.01	0.5744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			543.88390	594.708	17.01	0.4256	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			109.84510	96.895	22.56	0.0945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,652.94510	3,778.695	22.56	0.9055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			109.38390	96.501	22.57	0.0942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,662.48390	3,788.301	22.57	0.9058	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,787.44580	1,883.420	19.56	0.7395	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			348.74580	305.620	19.56	0.2605	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			551.80010	602.506	16.99	0.4210	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			933.10010	844.706	16.99	0.5790	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,186.09870	2,290.961	20.12	0.7932	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			267.39870	233.161	20.12	0.2068	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			645.86110	701.697	17.19	0.4590	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			853.86110	770.397	17.19	0.5410	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			564.03060	614.335	16.91	0.4127	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			991.93060	902.335	16.91	0.5873	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,041.78250	2,141.333	19.72	0.7567	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			338.58250	298.033	19.72	0.2433	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			774.92990	836.146	17.40	0.4909	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			821.72990	742.846	17.40	0.5091	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,862.56260	1,957.842	19.47	0.7317	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			379.36260	334.542	19.47	0.2683	0.00	0	1,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		718.92950	647.158	17.74	0.4593	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		932.12950	1,000.459	17.74	0.5407	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		834.53660	898.511	17.53	0.5098	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		783.53660	707.411	17.53	0.4902	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		1,941.24560	2,038.130	19.53	0.7380	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		373.64560	330.030	19.53	0.2620	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		569.81150	620.004	16.87	0.4086	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		1,022.21150	931.904	16.87	0.5914	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		2,358.26590	2,463.976	20.10	0.7894	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		290.66590	255.877	20.10	0.2106	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		603.15280	654.737	16.92	0.4182	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		2,236.37040	2,338.925	19.89	0.7709	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		324.27040	286.125	19.89	0.2291	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		106.11310	124.919	15.55	0.1296	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		2,054.01310	1,932.119	15.55	0.8704	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		1,011.05280	921.937	16.92	0.5818	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,046.05750	1,118.550	17.86	0.5589	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		707.35750	638.850	17.86	0.4411	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		306.47060	272.476	20.17	0.2106	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,117.92660	2,217.679	19.60	0.7405	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		389.12660	347.179	19.60	0.2595	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		585.28610	635.097	16.78	0.3977	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		1,106.48610	1,014.597	16.78	0.6023	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		2,555.27060	2,662.976	20.17	0.7894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,752.87480	1,636.795	15.94	0.7827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		243.57480	269.795	15.94	0.2173	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,375.00770	3,234.133	14.91	0.9769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		15.70770	17.133	14.91	0.0231	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,408.15660	1,491.157	18.38	0.6183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		627.45660	568.157	18.38	0.3817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		2,009.03790	1,890.966	15.46	0.8416	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		149.73790	173.967	15.46	0.1584	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,184.45760	2,284.271	19.58	0.7384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		403.75760	361.271	19.58	0.2616	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,046.40030	2,143.226	19.39	0.7207	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		435.70030	390.226	19.39	0.2793	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,102.92460	2,200.998	19.47	0.7281	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		422.22460	377.998	19.47	0.2719	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,675.51260	1,559.386	16.01	0.7639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		276.21260	302.386	16.01	0.2361	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		521.78280	567.780	16.54	0.3634	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		1,231.08280	1,134.780	16.54	0.6366	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		1,187.98880	1,093.797	16.64	0.6213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		558.68880	606.797	16.64	0.3787	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,925.46670	1,808.648	15.63	0.8237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		176.16670	201.648	15.63	0.1763	0.00	0	5,300

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		1,406.12840	1,298.725	16.27	0.6917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		406.82840	441.725	16.27	0.3083	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		2,135.42540	2,234.207	19.51	0.7323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		414.72540	371.207	19.51	0.2677	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		1,895.76450	1,779.371	15.69	0.8169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		186.46450	212.371	15.69	0.1831	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		708.69920	642.718	18.03	0.4214	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,219.39920	1,295.718	18.03	0.5786	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		715.17640	648.743	18.01	0.4245	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,205.87640	1,281.743	18.01	0.5755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		2,935.80850	3,048.448	20.53	0.8132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		275.10850	245.448	20.53	0.1868	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		711.93020	645.725	18.02	0.4229	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,212.63020	1,288.725	18.02	0.5771	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,270.63440	2,371.847	19.65	0.7417	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		404.73440	363.247	19.65	0.2583	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		597.20680	646.831	16.71	0.3885	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		1,181.30680	1,088.231	16.71	0.6115	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		2,735.73290	2,845.090	20.24	0.7897	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		319.83290	286.490	20.24	0.2103	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		983.15070	1,048.580	17.47	0.4985	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		937.95070	859.780	17.47	0.5015	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,352.00870	1,430.086	18.10	0.5828	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		745.80870	680.186	18.10	0.4172	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,436.34050	2,538.943	19.70	0.7418	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		424.64050	383.443	19.70	0.2582	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		609.95810	658.908	16.63	0.3785	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,268.25810	1,173.408	16.63	0.6215	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,903.55260	3,013.812	20.27	0.7865	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		341.85260	308.312	20.27	0.2135	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		63.01570	67.289	13.94	0.0740	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		2,632.51570	2,492.889	13.94	0.9260	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		1,249.61930	1,155.738	16.68	0.6125	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		640.11930	690.138	16.68	0.3875	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		2,719.14110	2,826.190	20.01	0.7678	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		378.64110	341.790	20.01	0.2322	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,218.75650	1,291.457	17.82	0.5463	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		846.25650	774.757	17.82	0.4537	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,612.18030	2,715.494	19.77	0.7445	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		437.88030	396.494	19.77	0.2555	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		620.86780	668.137	16.56	0.3700	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		1,346.56780	1,249.137	16.56	0.6300	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,134.44270	3,245.595	20.39	0.7903	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		350.14270	316.595	20.39	0.2097	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		846.48290	776.374	18.06	0.4375	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,377.78290	1,452.774	18.06	0.5625	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	14/12/2018	Foreign Exchange Option	15.07	Call			852.98820	782.490	18.03	0.4402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,364.28820	1,438.890	18.03	0.5598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			849.72590	779.426	18.05	0.4389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,371.02590	1,445.826	18.05	0.5611	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,793.82180	2,897.486	20.04	0.7432	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			463.12180	421.386	20.04	0.2568	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			637.27020	682.267	16.62	0.3617	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,436.57020	1,336.167	16.62	0.6383	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,354.85000	3,468.451	20.78	0.7871	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			374.15000	342.351	20.78	0.2129	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,398.04640	1,469.269	18.18	0.5332	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,002.44640	927.369	18.18	0.4668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,009.01920	935.207	18.43	0.4539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,555.71920	1,628.907	18.43	0.5461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,015.52060	941.363	18.41	0.4562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,542.22060	1,615.063	18.41	0.5438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,523.98590	1,426.163	17.05	0.6208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			790.68590	839.863	17.05	0.3792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,012.26070	938.283	18.42	0.4551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,548.96070	1,621.983	18.42	0.5449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,608.39760	1,511.673	17.48	0.6019	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			984.89760	1,036.873	17.48	0.3981	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,603.83350	1,507.324	17.49	0.6007	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			990.33350	1,042.524	17.49	0.3993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,612.96880	1,516.044	17.47	0.6032	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			979.46880	1,031.244	17.47	0.3968	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,264.52360	5,372.007	22.88	0.7458	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			697.22360	651.507	22.88	0.2542	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,493.33450	1,405.513	18.79	0.5027	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,870.63450	1,936.013	18.79	0.4973	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,489.91180	1,402.236	18.80	0.5018	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,877.21180	1,942.736	18.80	0.4982	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,496.75770	1,408.800	18.78	0.5036	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,864.05770	1,929.300	18.78	0.4964	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,232.23020	2,121.701	18.38	0.6107	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,461.53020	1,510.701	18.38	0.3893	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,227.79720	2,117.454	18.39	0.6099	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,467.09720	1,516.454	18.39	0.3901	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,236.67290	2,125.957	18.37	0.6116	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,455.97290	1,504.957	18.37	0.3884	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,572.84070	1,623.825	18.55	0.3955	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,271.84070	2,161.625	18.55	0.6045	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,407.69810	2,301.198	18.59	0.6167	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,554.69810	1,611.198	18.59	0.3833	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,403.81880	2,296.871	18.60	0.6159	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,560.81880	1,616.871	18.60	0.3841	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	14/09/2020	Foreign Exchange Option	15.34	Call			2,411.59760	2,305.534	18.58	0.6175	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,548.59760	1,605.534	18.58	0.3825	0.00	0	0
Total \$ / R Option												50,629,738.86	84,517	3,783,922
Total \$ / R												1,247,574,940.86	172,124	5,196,824
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.61810		13.75320			0.0000	136,181.00	10	604
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.81820		13.95530			0.0000	0.00	0	138
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.01820		14.15690			0.0000	0.00	0	83
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.21700		14.35930			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			14.84480		14.99350			0.0000	0.00	0	0
Total \$ / R MAXI Future												136,181.00	10	825
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			24,231.48090	16,292.857	18.37	0.4145	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			23,911.48090	29,482.857	18.37	0.5855	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			23,778.71860	15,935.387	18.40	0.4078	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			24,458.71860	30,125.387	18.40	0.5922	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			24,708.23770	16,657.039	18.34	0.4213	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			23,388.23770	28,847.039	18.34	0.5787	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			66,501.37590	58,051.504	17.66	0.5486	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			42,971.37590	48,231.504	17.66	0.4514	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			65,990.97420	57,577.523	17.67	0.5456	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			43,460.97420	48,757.523	17.67	0.4544	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			67,015.15520	58,528.265	17.65	0.5516	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			42,485.15520	47,708.265	17.65	0.4484	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			83,758.86350	75,352.298	17.18	0.5451	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			61,068.86350	66,532.298	17.18	0.4549	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			83,289.34510	74,912.108	17.19	0.5428	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			61,599.34510	67,092.108	17.19	0.4572	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			84,231.13700	75,794.805	17.17	0.5473	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			60,541.13700	65,974.805	17.17	0.4527	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			104,767.81830	96,087.649	16.99	0.5685	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			69,837.81830	75,387.649	16.99	0.4315	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			104,296.58550	95,642.217	17.00	0.5666	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			70,366.58550	75,942.217	17.00	0.4334	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			105,241.54890	96,535.059	16.98	0.5703	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			69,311.54890	74,835.059	16.98	0.4297	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			5,453.03120	6,471.581	0.88	0.5568	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			4,244.78500	5,266.724	0.85	0.5017	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			4,244.78500	5,266.724	0.85	0.4983	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			3,831.38660	4,854.969	0.86	0.4720	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			4,831.38660	5,854.969	0.86	0.5280	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			3,453.03120	4,471.581	0.88	0.4432	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			160,839.75950	151,167.317	17.48	0.6019	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			98,489.75950	103,687.317	17.48	0.3981	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		160,383.35210	150,732.353	17.49	0.6007		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		99,033.35210	104,252.353	17.49	0.3993		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		161,296.88110	151,604.408	17.47	0.6032		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		97,946.88110	103,124.408	17.47	0.3968		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											136,181.00	10	825
£ / R	On 01/12/2017	Foreign Exchange Future			18.34500	18.39010			0.0000		0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Future			18.37340	18.43490			0.0000		0.00	0	10
£ / R	On 18/12/2017	Foreign Exchange Future			18.38400	18.44580			0.0000	20,847,456.00		1,134	213,067
£ / R	On 31/01/2018	Foreign Exchange Future			18.54880	18.61150			0.0000	0.00		0	10
£ / R	On 01/03/2018	Foreign Exchange Future			18.65070	18.71370			0.0000	0.00		0	17
£ / R	On 15/03/2018	Foreign Exchange Future			18.70140	18.76480			0.0000	0.00		0	38
£ / R	On 19/03/2018	Foreign Exchange Future			18.71600	18.77940			0.0000	3,743,200.00		200	13,065
£ / R	On 18/06/2018	Foreign Exchange Future			19.04550	19.10910			0.0000	0.00		0	4,422
£ / R	On 17/09/2018	Foreign Exchange Future			19.37640	19.44270			0.0000	0.00		0	3,565
£ / R	On 14/06/2019	Foreign Exchange Future			20.13710	20.20570			0.0000	0.00		0	0
Total £ / R Future											24,590,656.00	1,334	234,194
£ / R	On 01/12/2017	Foreign Exchange Option	19.19	Put		806.10220	845.518	33.40	0.9949		0.00	0	0
£ / R	On 01/12/2017	Foreign Exchange Option	19.19	Call		6.20220	0.518	33.40	0.0051		0.00	0	15,200
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Put		453.85760	467.808	20.25	0.6393		0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Call		228.75760	181.208	20.25	0.3607		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		0.54810	0.282	42.98	0.0006		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		6,694.74810	6,756.282	42.98	0.9994		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put		237.13080	231.205	19.42	0.3994		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call		482.93080	415.205	19.42	0.6006		0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put		1,398.54980	1,446.416	22.77	0.9254		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call		44.34980	30.416	22.77	0.0746		0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		0.54030	0.278	42.98	0.0006		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		6,704.74030	6,766.278	42.98	0.9994		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		0.53270	0.274	42.98	0.0006		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		6,714.73270	6,776.274	42.98	0.9994		0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Put		773.40450	792.558	19.31	0.5802		0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Call		474.90450	431.358	19.31	0.4198		0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Put		1,014.11450	1,039.400	18.90	0.6091		0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Call		497.81450	460.100	18.90	0.3909		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Put		913.94640	935.720	18.54	0.5541		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Call		628.74640	587.120	18.54	0.4459		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call		1,739.62040	1,679.801	17.87	0.8148		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put		190.22040	193.801	17.87	0.1852		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call		1,755.58230	1,695.641	17.88	0.8180		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put		186.18230	189.642	17.88	0.1820		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call		1,926.97820	1,865.920	17.90	0.8490		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put		147.57820	149.920	17.90	0.1510		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	19/03/2018		Foreign Exchange Option	20.14	Put		1,689.33990	1,725.206	19.50	0.7373	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	20.14	Call		328.73990	301.206	19.50	0.2627	0.00	0	500
£ / R	On	19/03/2018		Foreign Exchange Option	17.22	Call		1,747.59320	1,687.713	17.87	0.8164	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.22	Put		188.19320	191.713	17.87	0.1836	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	19.00	Put		886.22330	907.207	18.41	0.5396	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	19.00	Call		665.62330	623.207	18.41	0.4604	0.00	0	1,500
£ / R	On	18/06/2018		Foreign Exchange Option	17.90	Call		1,680.87290	1,623.294	17.28	0.7085	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.90	Put		471.77290	477.793	17.28	0.2915	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.91	Call		1,674.17100	1,616.641	17.28	0.7070	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.91	Put		475.07100	481.141	17.28	0.2930	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.89	Call		1,687.59040	1,629.961	17.28	0.7099	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.89	Put		468.49040	474.461	17.28	0.2901	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.26	Call		1,841.44210	1,783.942	17.03	0.6795	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.26	Put		658.74210	667.542	17.03	0.3205	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.24	Call		1,854.01490	1,796.456	17.03	0.6821	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.24	Put		651.31490	660.056	17.03	0.3179	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.25	Call		1,847.72170	1,790.189	17.03	0.6808	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.25	Put		655.02170	663.789	17.03	0.3192	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		2,549.96620	2,489.488	17.07	0.6811	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		984.26620	992.388	17.07	0.3189	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		2,561.93560	2,501.438	17.07	0.6830	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		976.23560	984.338	17.07	0.3170	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		2,555.95040	2,495.453	17.07	0.6820	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		980.25040	988.353	17.07	0.3180	0.00	0	0
Total £ / R Option											0.00	0	18,900	
Total £ / R											24,590,656.00	1,334	253,094	
¥ / R	On	18/12/2017		Foreign Exchange Future			0.12169	0.12281		0.0000	0.00	0	195	
¥ / R	On	19/03/2018		Foreign Exchange Future			0.12413	0.12527		0.0000	0.00	0	0	
¥ / R	On	18/06/2018		Foreign Exchange Future			0.12661	0.12777		0.0000	0.00	0	0	
¥ / R	On	17/09/2018		Foreign Exchange Future			0.12915	0.13035		0.0000	0.00	0	0	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.14136	0.14268		0.0000	0.00	0	0	
Total ¥ / R Future											0.00	0	195	
¥ / R	On	18/12/2017		Foreign Exchange Option	0.13	Call		59.51840	38.027	24.63	0.1190	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.13	Put		778.11840	868.727	24.63	0.8810	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.11	Call		1,288.73560	1,177.514	24.74	0.9690	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.11	Put		7.33560	8.214	24.74	0.0310	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.12	Call		409.56650	330.019	22.02	0.6221	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.12	Put		128.16650	160.719	22.02	0.3779	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.12	Call		829.60790	752.711	19.56	0.6443	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.12	Put		302.60790	339.712	19.56	0.3557	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.13	Call		385.67170	342.992	21.34	0.3677	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.13	Put		858.67170	929.992	21.34	0.6323	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.11	Call		1,579.92920	1,470.621	17.74	0.9024	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	0.11	Put			52.92920	57.621	17.74	0.0976	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			678.09010	625.947	20.71	0.4618	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			901.39010	965.347	20.71	0.5382	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			389.68520	358.609	22.12	0.2972	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,612.98520	1,698.009	22.12	0.7028	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,154.02270	1,073.756	19.08	0.6737	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			377.32270	413.156	19.08	0.3263	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			35.20000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			0.00000	84.800		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			964.80000	1,084.800		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,035.20000	915.200		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,031.07090	1,949.820	19.49	0.6799	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			763.37090	814.020	19.49	0.3201	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,579.24510	1,507.848	20.74	0.5660	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,311.54510	1,372.048	20.74	0.4340	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,602.88990	2,501.028	17.48	0.8063	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			335.18990	365.228	17.48	0.1937	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	195
€ / R	On	15/12/2017	Foreign Exchange Future			16.17810		16.24630			0.0000	48,534.30	3	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.21740		16.29130			0.0000	4,038,132.60	249	110,758
€ / R	On	27/12/2017	Foreign Exchange Future			16.24990		16.32770			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.38410		16.45950			0.0000	327,682.00	20	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.48420		16.56000			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.53930		16.61560			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.55420		16.63030			0.0000	67,292,823.00	4,065	43,992
€ / R	On	29/03/2018	Foreign Exchange Future			16.59150		16.66740			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.89250		16.96960			0.0000	8,446,250.00	500	796
€ / R	On	17/09/2018	Foreign Exchange Future			17.23940		17.31980			0.0000	3,447,880.00	200	4,879
€ / R	On	14/12/2018	Foreign Exchange Future			17.58140		17.66390			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.36240		18.44890			0.0000	0.00	0	0
Total € / R Future												83,601,301.90	5,037	163,252
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			399.86010	431.020	16.56	0.7278	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			126.16010	89.120	16.56	0.2722	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			80.33260	78.137	16.13	0.2279	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			170.50990	125.107	17.31	0.3165	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			429.26640	357.579	16.32	0.6519	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			137.96640	140.179	16.32	0.3481	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			310.06260	245.883	16.51	0.5190	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			218.76260	228.483	16.51	0.4810	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			571.63260	495.537	16.13	0.7721	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	14.00	Put			0.88530	0.134	20.76	0.0007	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			733.97450	656.324	15.94	0.8674	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			42.67450	38.924	15.94	0.1326	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,162.59500	2,087.732	21.09	0.9985	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			1.29500	0.332	21.09	0.0015	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			409.20990	437.707	17.31	0.6835	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			221.16480	168.408	16.97	0.3966	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			149.01050	107.266	17.48	0.2805	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			457.71050	489.867	17.48	0.7195	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.37950	0.148	37.09	0.0004	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,119.07950	5,192.748	37.09	0.9996	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,292.18530	2,217.534	20.76	0.9993	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,777.85360	1,847.858	22.82	0.9820	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			9.00330	5.169	22.87	0.0177	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,787.70330	1,857.769	22.87	0.9823	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			9.30700	5.350	22.78	0.0183	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,768.00700	1,837.950	22.78	0.9817	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			319.86480	341.008	16.97	0.6034	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			9.15360	5.258	22.82	0.0180	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			104.16480	97.384	18.39	0.2074	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			811.86480	727.284	18.39	0.7926	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			207.27300	225.027	17.36	0.2935	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			866.77300	809.127	17.36	0.7065	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			494.02570	520.829	17.11	0.4619	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			644.02570	595.029	17.11	0.5381	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			857.17040	894.954	17.61	0.5986	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			462.77040	424.254	17.61	0.4014	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,835.00210	1,759.219	16.14	0.8963	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			74.70210	75.019	16.14	0.1037	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			28.04630	29.848	18.34	0.0425	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,658.34630	2,584.048	18.34	0.9575	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			850.49110	887.561	17.51	0.5909	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			480.79110	441.761	17.51	0.4091	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,844.18240	1,768.430	16.17	0.8973	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			73.88240	74.231	16.17	0.1027	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,673.55860	1,602.842	16.11	0.8700	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			93.25860	98.642	16.11	0.1300	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,631.07700	1,560.813	16.12	0.8617	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			100.77700	106.613	16.12	0.1383	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,853.37140	1,777.650	16.19	0.8983	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			73.07140	73.450	16.19	0.1017	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			555.21340	581.748	16.89	0.4674	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			685.51340	635.948	16.89	0.5326	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			740.33220	689.067	16.81	0.5614	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			500.03220	524.867	16.81	0.4386	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			993.12820	1,032.524	17.64	0.6228	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	29/03/2018	Foreign Exchange Option	17.21	Call			450.52820	414.024	17.64	0.3772	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			238.54610	244.226	15.52	0.2101	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,700.64390	1,629.316	15.53	0.7882	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			241.04390	246.816	15.53	0.2118	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			236.06640	241.658	15.52	0.2084	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,780.58900	2,708.190	16.22	0.9302	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			60.98900	65.690	16.22	0.0698	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,356.14610	1,290.139	15.71	0.7002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			386.54610	397.639	15.71	0.2998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,708.14610	1,636.726	15.52	0.7899	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			86.48490	81.191	21.65	0.0718	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,042.53940	2,970.243	16.45	0.9474	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			42.93940	47.743	16.45	0.0526	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,095.06090	1,037.347	16.07	0.6132	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			565.46090	584.847	16.07	0.3868	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,715.66640	1,644.159	15.52	0.7916	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			364.37990	338.175	18.40	0.2601	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,251.73130	3,179.283	16.64	0.9584	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			32.13130	36.783	16.64	0.0416	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,902.71590	1,828.003	15.43	0.8296	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			183.11590	185.503	15.43	0.1704	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,746.88490	4,818.691	21.65	0.9282	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,717.32410	3,784.037	20.32	0.8902	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			136.92410	126.537	20.32	0.1098	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,004.77990	2,055.675	18.40	0.7399	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,530.32120	4,599.841	21.33	0.8635	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			220.12120	209.241	21.33	0.1365	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,118.14980	1,062.892	16.23	0.5511	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,113.61490	1,058.508	16.24	0.5495	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			903.81490	929.108	16.24	0.4505	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,109.09660	1,054.140	16.25	0.5479	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			898.34980	923.492	16.23	0.4489	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,137.46800	3,061.446	14.94	0.9324	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			909.29660	934.740	16.25	0.4521	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			67.66800	72.046	14.94	0.0676	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,735.98130	1,664.494	15.46	0.7289	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			416.18130	425.094	15.46	0.2711	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1,101.96760	1,050.408	16.64	0.4929	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,328.06760	1,359.008	16.64	0.5071	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			1,098.17700	1,046.743	16.65	0.4916	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,334.27700	1,365.343	16.65	0.5084	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			1,105.77830	1,054.085	16.63	0.4942	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,321.87830	1,352.685	16.63	0.5058	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,334.71230	2,260.703	15.90	0.7025	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			745.81230	758.303	15.90	0.2975	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,328.83410	2,254.904	15.90	0.7014	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	16.87	Put			749.93410	762.504	15.90	0.2986	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,322.96870	2,249.125	15.91	0.7004	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			754.06870	766.725	15.91	0.2996	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												83,601,301.90	5,037	1,017,090
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.32100		10.39030			0.0000	5,160,500.00	500	15,928
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.33560		10.40500			0.0000	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Future			10.36640		10.43610			0.0000	0.00	0	5
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.46790		10.53830			0.0000	41,871.60	4	656
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.61720		10.68850			0.0000	2,420,721.60	228	5,118
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.76750		10.84110			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.91510		10.99270			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.24430		11.32220			0.0000	0.00	0	0
Total AU\$ / R Future												7,623,093.20	732	32,519
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,473.02580	1,541.142	26.75	0.9895	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			3.25830	2.097	26.82	0.0102	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,482.95830	1,551.097	26.82	0.9898	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			3.19250	2.053	26.89	0.0100	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,492.89250	1,561.053	26.89	0.9900	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			3.32580	2.142	26.75	0.0105	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			477.77770	408.868	17.89	0.7589	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			72.77770	73.268	17.89	0.2411	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			470.23670	401.540	17.90	0.7524	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			75.23670	75.940	17.90	0.2476	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			485.37800	416.266	17.88	0.7654	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			70.37800	70.666	17.88	0.2346	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			418.70580	453.318	17.97	0.6683	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			174.80580	139.718	17.97	0.3317	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			697.93910	636.532	15.54	0.7233	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			149.63910	158.632	15.54	0.2767	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			690.77970	629.732	15.55	0.7193	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			152.47970	161.832	15.55	0.2807	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			683.82710	622.973	15.55	0.7152	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			155.52710	165.073	15.55	0.2848	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			405.08880	423.407	15.24	0.4418	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			593.81800	540.469	15.22	0.5649	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			395.31800	413.269	15.22	0.4351	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			588.68500	535.522	15.23	0.5615	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			400.18500	418.322	15.23	0.4385	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			583.58880	530.607	15.24	0.5582	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			758.67730	795.554	15.48	0.5651	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			476.24590	439.700	15.49	0.4324	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			765.14590	802.200	15.49	0.5676	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	17/09/2018	Foreign Exchange Option	11.11	Call			483.32920	446.432	15.47	0.4374	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			752.22920	788.932	15.47	0.5626	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			479.77730	443.054	15.48	0.4349	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			491.88720	459.963	15.55	0.4054	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			979.18720	1,024.863	15.55	0.5946	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			488.74670	457.070	15.56	0.4034	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			986.04670	1,031.970	15.56	0.5966	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			495.05170	462.874	15.53	0.4074	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			972.35170	1,017.774	15.53	0.5926	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			981.01490	934.859	14.69	0.5838	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			658.81490	690.559	14.69	0.4162	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			976.16940	930.165	14.70	0.5819	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			663.96940	695.865	14.70	0.4181	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			971.35010	925.497	14.70	0.5799	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			669.15010	701.197	14.70	0.4201	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,623,093.20	732	32,519
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.59670		10.70160			0.0000	0.00	0	1,050
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.76580		10.87160			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.93350		11.04080			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,150
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			272.56830	194.838	17.62	0.5623	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			110.96830	138.138	17.62	0.4377	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			266.43230	189.500	17.63	0.5527	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			114.83230	142.800	17.63	0.4473	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			278.79070	200.273	17.61	0.5718	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			107.19070	133.573	17.61	0.4282	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			895.93410	804.543	15.54	0.7965	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			94.33410	108.743	15.54	0.2035	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			887.96270	796.860	15.54	0.7932	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			96.36270	111.060	15.54	0.2068	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			903.93760	812.261	15.54	0.7998	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			92.33760	106.461	15.54	0.2002	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			621.29510	551.980	15.36	0.5591	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			400.49510	438.480	15.36	0.4409	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			616.17900	547.171	15.37	0.5559	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			405.37900	443.671	15.37	0.4441	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			626.44420	556.823	15.35	0.5623	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			395.64420	433.323	15.35	0.4377	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,150

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 Future			13.85280		13.96730			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.15930		14.27630			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.46470		14.58390			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.77560		14.89940			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.10750		16.24180			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			218.80840	154.661	18.83	0.3886	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			281.50840	331.861	18.83	0.6114	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			214.73480	151.350	18.87	0.3823	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			287.43480	338.550	18.87	0.6177	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			222.94560	158.033	18.80	0.3949	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			275.64560	325.233	18.80	0.6051	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			582.57670	516.480	16.59	0.5210	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			456.27670	507.180	16.59	0.4790	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			577.50330	512.104	16.61	0.5179	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			461.20330	512.804	16.61	0.4821	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			587.68120	521.307	16.59	0.5241	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			451.38120	502.007	16.59	0.4759	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			724.70840	657.480	16.12	0.5087	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			670.80840	722.780	16.12	0.4913	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			720.15930	653.417	16.13	0.5065	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			676.25930	728.717	16.13	0.4935	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			715.63330	649.382	16.14	0.5042	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			681.73330	734.682	16.14	0.4958	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			140.60000	264.400		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			150.60000	274.400		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			130.60000	254.400		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			586.27470	609.109	15.34	0.2872	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,100.22000	1,988.604	15.33	0.7153	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			578.42000	601.104	15.33	0.2847	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,094.14310	1,982.595	15.33	0.7141	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			582.34310	605.095	15.33	0.2859	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,088.07470	1,976.609	15.34	0.7128	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05770		2.07620			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07280		2.09220			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.08990		2.10960			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.10750		2.12820			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16650		2.18730			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 CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,397.30920	1,204.013	18.35	0.9286	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			35.30920	27.013	18.35	0.0714	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,304.50150	1,107.242	17.59	0.9186	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			42.50150	30.242	17.59	0.0814	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,213.02120	1,018.131	17.72	0.8954	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			51.02120	41.131	17.72	0.1046	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			221.98070	251.080	16.73	0.2206	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,902.56380	1,733.657	16.75	0.8112	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			180.56380	205.657	16.75	0.1888	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,822.47750	1,655.528	16.74	0.7956	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			200.47750	227.528	16.74	0.2044	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,743.98070	1,579.080	16.73	0.7794	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,516.42090	1,377.206	16.30	0.6339	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			620.42090	678.206	16.30	0.3661	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,459.12530	1,322.918	16.37	0.6181	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			663.12530	723.918	16.37	0.3819	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,575.38750	1,433.193	16.24	0.6496	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			579.38750	634.193	16.24	0.3504	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			218.00000	425.000		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			18.00000	225.000		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			118.00000	325.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,926.58130	2,763.560	16.30	0.7076	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			853.58130	898.560	16.30	0.2924	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,861.36230	2,702.601	16.33	0.6988	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			888.36230	937.601	16.33	0.3012	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,992.70700	2,825.506	16.28	0.7163	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			819.70700	860.506	16.28	0.2837	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			2.18420		2.19350			0.0000	0.00	0	800
DKK / R	On	19/03/2018	Foreign Exchange Future			2.22940		2.23910			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.27620		2.28570			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.32320		2.33320			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.59710		2.60890			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	800
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			21.95680	22.206	21.67	0.0497	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,950.09570	1,857.980	22.41	0.9637	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			15.09570	15.980	22.41	0.0363	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,853.22510	1,760.836	22.04	0.9575	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			18.22510	18.836	22.04	0.0425	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,756.95680	1,664.206	21.67	0.9503	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			648.44660	670.150	17.71	0.4080	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,249.33980	1,170.978	17.54	0.6292	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			558.33980	576.978	17.54	0.3708	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,193.42650	1,116.579	17.62	0.6106	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			602.42650	622.579	17.62	0.3894	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,139.44660	1,064.150	17.71	0.5920	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,454.12710	1,379.738	17.05	0.5892	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			897.12710	917.738	17.05	0.4108	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,557.16530	1,480.410	16.90	0.6173	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			800.16530	818.410	16.90	0.3827	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,504.89630	1,429.314	16.97	0.6033	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			847.89630	867.314	16.97	0.3967	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			168.00000	268.000		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			268.00000	368.000		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			368.00000	468.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			434.86890	442.612	16.23	0.1492	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,945.57670	4,835.700	16.25	0.8451	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			456.57670	464.700	16.25	0.1549	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,102.87240	4,992.247	16.20	0.8564	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			413.87240	421.247	16.20	0.1436	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,023.86890	4,913.612	16.23	0.8508	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	800
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74420		1.76180			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77190		1.78970			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.79980		1.81790			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.82740		1.84580			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.00110		2.02140			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			294.27060	195.577	19.76	0.3772	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			376.27060	453.577	19.76	0.6228	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			253.99660	164.006	19.91	0.3309	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			435.99660	522.006	19.91	0.6691	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			339.21930	231.786	19.60	0.4265	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			321.21930	389.786	19.60	0.5735	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			954.53760	835.737	17.35	0.5944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			457.53760	516.737	17.35	0.4056	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			899.48430	783.530	17.42	0.5707	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			502.48430	564.530	17.42	0.4293	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,012.04170	890.403	17.29	0.6181	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			415.04170	471.403	17.29	0.3819	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,215.39720	1,095.711	16.80	0.5956	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			636.39720	697.711	16.80	0.4044	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,163.03060	1,046.637	16.89	0.5777	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			684.03060	748.637	16.89	0.4223	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,269.65730	1,146.694	16.71	0.6136	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			590.65730	648.694	16.71	0.3864	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			142.00000	326.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			58.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			0.00000	126.000		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			42.00000	226.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			574.72140	610.541	16.81	0.2273	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,218.48570	3,053.140	16.83	0.7641	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			604.48570	642.140	16.83	0.2359	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,149.22880	2,985.758	16.85	0.7555	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			635.22880	674.758	16.85	0.2445	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,288.72140	3,121.540	16.81	0.7727	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13170		0.13290			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13030		0.13270			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13060		0.13260			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13080		0.13230			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			1.64640		1.67190			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.67480		1.70070			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.70410		1.73030			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.73350		1.76040			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82970		1.85740			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			9.34290		9.46350			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.46900		9.59110			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.59790		9.72160			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.72790		9.85440			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.61430		10.75710			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			56.70010	28.144	19.76	0.1379	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			403.20010	495.244	19.76	0.8621	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			54.78260	27.263	19.84	0.1339	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			411.28260	504.363	19.84	0.8661	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			58.67530	29.056	19.67	0.1420	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			395.17530	486.156	19.67	0.8580	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			428.58440	353.915	16.70	0.5270	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			287.48440	334.915	16.70	0.4730	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			423.32360	349.402	16.72	0.5224	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			292.22360	340.402	16.72	0.4776	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			433.89100	358.696	16.70	0.5316	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			282.79100	329.696	16.70	0.4684	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			426.30450	365.017	16.61	0.4439	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			544.70450	607.117	16.61	0.5561	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			422.36300	361.492	16.62	0.4407	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			550.76300	613.592	16.62	0.5593	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			430.27520	368.572	16.59	0.4470	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			538.67520	600.672	16.59	0.5530	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			75.60000	202.100		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			85.60000	212.100		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			65.60000	192.100		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,285.13240	1,186.453	15.61	0.6723	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			448.03240	492.153	15.61	0.3277	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,279.24770	1,180.842	15.62	0.6704	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			452.14770	496.542	15.62	0.3296	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,291.03410	1,192.081	15.61	0.6742	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			443.93410	487.781	15.61	0.3258	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			1.31850		1.32900			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33080		1.34410			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34920		1.35970			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.36620		1.37690			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.46630		1.47750			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 PULA / R Future											0.00	0	0	
PULA / R	On	18/12/2017		Foreign Exchange Option	1.30	Call		290.00000		185.000	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		190.00000		85.000	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		90.00000		0.000	0.0000	0.00	0	0
PULA / R	On	18/12/2017		Foreign Exchange Option	1.32	Put		0.00000		15.000	1.0000	0.00	0	0
PULA / R	On	19/03/2018		Foreign Exchange Option	1.30	Call		441.00000		308.000	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		341.00000		208.000	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		241.00000		108.000	1.0000	0.00	0	0
PULA / R	On	19/03/2018		Foreign Exchange Option	1.32	Put		0.00000		0.000	0.0000	0.00	0	0
PULA / R	On	18/06/2018		Foreign Exchange Option	1.32	Call		397.00000		292.000	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		297.00000		192.000	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		497.00000		392.000	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		69.00000		0.000	0.0000	0.00	0	0
PULA / R	On	17/09/2018		Foreign Exchange Option	1.37	Put		0.00000		38.000	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		31.00000		138.000	1.0000	0.00	0	0
PULA / R	On	17/09/2018		Foreign Exchange Option	1.36	Call		169.00000		62.000	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		1,575.00000		1,463.000	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		1,475.00000		1,363.000	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		1,675.00000		1,563.000	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	1.35000			1.34120		0.0000		13,500.00	10	0
QUANTO £	On	19/03/2018		Foreign Exchange Future	1.35440			1.34570		0.0000		0.00	0	0
QUANTO £	On	18/06/2018		Foreign Exchange Future	1.35860			1.34980		0.0000		0.00	0	0
QUANTO £	On	17/09/2018		Foreign Exchange Future	1.36290			1.35400		0.0000		0.00	0	0
Total QUANTO £ / \$ Future											13,500.00	10	0	
Total QUANTO £ / \$											13,500.00	10	0	
QUANTO €	On	18/12/2017		Foreign Exchange Future	1.19090			1.18450		0.0000		11,909.00	10	30
QUANTO €	On	19/03/2018		Foreign Exchange Future	1.19800			1.19170		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
QUANTO	€On	18/06/2018	Foreign Exchange Future			1.20500		1.19870			0.0000	0.00	0	0
QUANTO	€On	17/09/2018	Foreign Exchange Future			1.21260		1.20620			0.0000	0.00	0	0
Total QUANTO € / \$ Future												11,909.00	10	30
Total QUANTO € / \$												11,909.00	10	30
RAIN	On	18/12/2017	Foreign Exchange Future			24,276.26000		24,437.48000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,675.33000		24,841.60000			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			10.10730		10.20870			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.26620		10.36920			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.42810		10.53220			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.59260		10.69880			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.62240		11.74010			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			438.47760	346.555	17.51	0.7844	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			39.77760	49.255	17.51	0.2156	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			430.41470	338.981	17.53	0.7764	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			41.71470	51.681	17.53	0.2236	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			446.60910	354.211	17.50	0.7922	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			37.90910	46.911	17.50	0.2078	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			600.27480	525.069	15.92	0.6523	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			191.07480	218.869	15.92	0.3477	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			593.93860	519.107	15.93	0.6479	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			194.73860	222.907	15.93	0.3521	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			606.65330	531.075	15.91	0.6566	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			187.45330	214.875	15.91	0.3434	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			718.87170	643.708	15.23	0.6331	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			286.67170	315.608	15.23	0.3669	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			713.02450	638.181	15.24	0.6297	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			290.82450	320.081	15.24	0.3703	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			724.75430	649.270	15.21	0.6364	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			282.55430	311.170	15.21	0.3636	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			698.80000	592.600		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			688.80000	582.600		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			708.80000	602.600		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,978.39490	1,874.837	15.21	0.8151	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			228.29490	242.437	15.21	0.1849	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,970.70490	1,867.235	15.21	0.8137	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			230.60490	244.835	15.21	0.1863	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,963.02740	1,859.653	15.21	0.8123	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			232.92740	247.253	15.21	0.1877	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			3.45690		3.45400			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.40550		3.40180			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.35120		3.34610			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.29680		3.29390			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.29280		3.31810			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	5,208
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			3.49640	2.455	20.02	0.0402	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			289.49640	285.555	20.02	0.9598	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			3.31600	2.313	20.34	0.0376	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			299.31600	295.413	20.34	0.9624	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			3.69280	2.610	19.69	0.0430	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			279.69280	275.710	19.69	0.9570	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			62.68140	60.258	14.31	0.3506	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			180.88140	174.758	14.31	0.6494	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			59.65280	57.194	14.32	0.3374	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			187.85280	181.694	14.32	0.6626	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			65.83130	63.450	14.30	0.3640	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			174.03130	167.950	14.30	0.6360	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			48.74350	46.506	14.91	0.2285	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			362.64350	355.306	14.91	0.7715	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			47.05810	44.842	14.94	0.2218	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			370.95810	363.642	14.94	0.7782	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			50.48670	48.229	14.87	0.2355	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			354.38670	347.029	14.87	0.7645	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			66.10000	63.200		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			76.10000	73.200		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			56.10000	53.200		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			186.41850	173.128	16.37	0.4047	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			398.31850	410.328	16.37	0.5953	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			183.43150	170.265	16.40	0.3996	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			405.33150	417.465	16.40	0.6004	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			189.45250	176.038	16.35	0.4099	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			391.35250	403.238	16.35	0.5901	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 Option									0.00	0	0
Total TRY / R									0.00	0	5,208
ZMW / R On 18/12/2017			Foreign Exchange Future	1.33650	1.35280		0.0000	0.00	0.00	0	0
ZMW / R On 19/03/2018			Foreign Exchange Future	1.32030	1.33660		0.0000	0.00	0.00	0	0
ZMW / R On 18/06/2018			Foreign Exchange Future	1.29810	1.31460		0.0000	0.00	0.00	0	0
ZMW / R On 17/09/2018			Foreign Exchange Future	1.28020	1.29590		0.0000	0.00	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.21640	1.21640		0.0000	0.00	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,312,921,843.10	94,740	1,853,997
Total Options									50,629,738.86	84,517	4,656,660
Grand Total:									1,363,551,581.96	179,257	6,510,657