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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/12/2017 Foreign Exchange Future			13.59530		13.70110			0.0000	0.00	0	0
\$ / R On 06/12/2017 Foreign Exchange Future			13.59730		13.70110			0.0000	0.00	0	0
\$ / R On 14/12/2017 Foreign Exchange Future			13.61240		13.71860			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.61460		13.72090			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.62120		13.72750			0.0000	501,655,174.80	36,829	940,234
\$ / R On 19/12/2017 Foreign Exchange Future			13.62340		13.72980			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.62780		13.73420			0.0000	3,011,743.80	221	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.62990		13.73650			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.64090		13.74760			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.64530		13.75210			0.0000	6,822,650.00	500	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			13.65400		13.76100			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.65840		13.76550			0.0000	0.00	0	677
\$ / R On 08/01/2018 Foreign Exchange Future			13.66710		13.74430			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.66930		13.77660			0.0000	0.00	0	200
\$ / R On 10/01/2018 Foreign Exchange Future			13.67160		13.77880			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.67600		13.78330			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			13.68260		13.78990			0.0000	0.00	0	0
\$ / R On 16/01/2018 Foreign Exchange Future			13.68480		13.79220			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.68930		13.79660			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.69150		13.79880			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.70470		13.81220			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Future			13.71800		13.82550			0.0000	6,859,000.00	500	2,430
\$ / R	On	01/02/2018	Foreign Exchange Future			13.72020		13.82770			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			13.73130		13.83880			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.73560		13.84320			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.74420		13.85200			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.74640		13.85420			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.75070		13.85860			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.75290		13.86080			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.77880		13.88710			0.0000	6,889,400.00	500	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			13.78100		13.88930			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.78310		13.89150			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.81130		13.92020			0.0000	0.00	0	3,716
\$ / R	On	19/03/2018	Foreign Exchange Future			13.82000		13.92900			0.0000	199,989,220.00	14,471	219,001
\$ / R	On	29/03/2018	Foreign Exchange Future			13.84170		13.95100			0.0000	6,920,850.00	500	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.89810		14.00840			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.90030		14.01060			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.91110		14.02160			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.93070		14.04150			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.93500		14.04590			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.94150		14.05250			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.94370		14.05470			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.97840		14.09000			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.01760		14.12960			0.0000	85,086,832.00	6,070	121,453
\$ / R	On	29/06/2018	Foreign Exchange Future			14.04160		14.15390			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.04820		14.16050			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.08750		14.20010			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.09620		14.20890			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.09840		14.21110			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.11150		14.22430			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.12670		14.23970			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.13980		14.25290			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.17910		14.29250			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.21650		14.33050			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.24070		14.35510			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.30020		14.41570			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.30900		14.42460			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.31340		14.42910			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.32440		14.44030			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.34210		14.45830			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.37950		14.49640			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.41160		14.52930			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.45160		14.57030			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.55520		14.67650			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.63290		14.75620			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.84020		14.96860			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.27130		15.41060			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			15.76530		15.91410			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.89010		16.04140			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.02040		16.17420			0.0000	0.00	0	0
Total \$ / R Future												817,234,870.60	59,591	1,391,123
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			769.62550	874.700	16.55	1.0000	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			0.72550	0.000	16.55	0.0000	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			32.25100	44.700	16.55	1.0000	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			93.35100	0.000	16.55	0.0000	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			604.66590	704.482	31.52	0.9841	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			5.76590	1.782	31.52	0.0159	0.00	0	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			251.77510	340.632	21.17	0.6904	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			110.37510	93.031	21.17	0.3096	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			96.80890	160.121	21.23	0.4256	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			287.70890	244.721	21.23	0.5744	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			208.13080	300.778	21.89	0.6174	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			149.03080	135.378	21.89	0.3826	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			923.22740	1,030.364	24.83	0.9258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			37.12620	73.837	21.11	0.2230	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,775.38590	1,882.181	29.15	0.9873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			2.88590	3.381	29.15	0.0127	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,331.82180	1,228.741	25.50	0.9717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			4.32180	7.540	25.50	0.0283	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			650.61140	571.029	20.91	0.8348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			76.09470	132.898	21.46	0.3407	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			132.63190	126.896	22.75	0.3269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			315.13190	415.696	22.75	0.6731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,084.33460	983.686	23.02	0.9519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			6.83460	12.486	23.02	0.0481	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			554.62620	485.037	21.11	0.7770	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			6.34530	6.679	26.72	0.0252	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			215.46110	198.821	22.13	0.4556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			187.96110	277.621	22.13	0.5444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,520.01660	1,416.215	27.17	0.9813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			2.51660	5.015	27.17	0.0187	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			403.59470	354.098	21.46	0.6593	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			0.54520	1.116	29.21	0.0045	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			105.89580	173.787	21.64	0.4083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			333.39580	294.987	21.64	0.5917	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,232.65860	1,130.377	24.51	0.9651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			5.15860	9.177	24.51	0.0349	41,296.95	4,500	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,388.84530	1,495.479	26.72	0.9748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			25.27630	53.691	20.95	0.1751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,398.71090	1,505.355	26.78	0.9752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			6.21090	6.555	26.78	0.0248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,513.34090	2,619.993	33.78	0.9957	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	16.24	Call		0.84090	1.193	33.78	0.0043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,978.04520	1,872.316	29.21	0.9955	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		8.16670	8.234	26.03	0.0310	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		741.92730	654.751	20.73	0.8790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		14.42730	33.551	20.73	0.1210	0.00	0	11,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,442.90740	3,549.469	40.82	0.9979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		0.40740	0.669	40.82	0.0021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		632.77630	554.891	20.95	0.8249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		1.25990	2.556	28.10	0.0099	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		537.77540	470.163	21.15	0.7655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		40.27540	78.963	21.15	0.2345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		67.21620	67.799	23.55	0.1981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		519.71620	626.598	23.55	0.8019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,280.66670	1,387.034	26.03	0.9690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		0.40190	0.661	41.05	0.0021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		72.66870	72.862	23.46	0.2102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		495.16870	601.662	23.46	0.7898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,332.67220	4,439.046	44.88	0.9992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		0.17220	0.246	44.88	0.0008	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,728.75990	1,623.755	28.10	0.9901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		447.29470	552.812	23.29	0.7640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,402.91490	3,509.481	40.51	0.9978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		0.41490	0.681	40.51	0.0022	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		26.78640	28.063	24.55	0.0935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		829.28640	936.863	24.55	0.9065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,472.90190	3,579.461	41.05	0.9979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		0.48880	0.792	38.13	0.0027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		28.93280	30.346	24.47	0.1001	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		801.43280	909.146	24.47	0.8999	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		441.24600	386.244	21.37	0.6920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		63.74600	115.044	21.37	0.3080	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		84.79470	84.012	23.29	0.2360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		378.88510	482.351	23.02	0.7210	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,512.89500	3,619.450	41.35	0.9979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		0.39500	0.650	41.35	0.0021	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1.20990	1.618	32.28	0.0060	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,273.70990	2,380.418	32.28	0.9940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,092.98880	3,199.592	38.13	0.9973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,562.88670	3,669.438	41.73	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		418.46100	366.752	21.42	0.6725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		70.96100	125.552	21.42	0.3275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,823.08310	2,929.730	36.07	0.9968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		0.58310	0.930	36.07	0.0032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		106.38510	103.551	23.02	0.2790	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		0.38510	0.635	41.81	0.0020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,572.88510	3,679.435	41.81	0.9980	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.38360	0.633	41.89	0.0020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,582.88360	3,689.433	41.89	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.38670	0.638	41.73	0.0020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			160.06480	243.235	21.95	0.5042	0.00	0	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			0.00000	211.329	22.04	0.4756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			0.00000	260.129	22.04	0.5244	332,964.61	1,280	640
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			53.03570	54.452	23.82	0.1650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			595.53570	703.252	23.82	0.8350	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			82.65490	82.054	23.32	0.2316	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			135.86380	129.746	22.72	0.3325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			308.36380	408.546	22.72	0.6675	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,874.89520	1,981.684	29.78	0.9892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			2.39520	2.884	29.78	0.0108	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			247.56480	224.435	21.95	0.4958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			10.46540	10.415	25.58	0.0387	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			51.64450	53.126	23.85	0.1616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			604.14450	711.926	23.85	0.8384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,173.25900	1,071.559	23.91	0.9604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			5.75900	10.359	23.91	0.0396	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			455.15490	560.854	23.32	0.7684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			38.67570	76.369	21.13	0.2287	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			328.86470	430.154	22.81	0.6842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			126.36470	121.354	22.81	0.3158	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			143.04340	221.660	21.83	0.4769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			270.54340	242.860	21.83	0.5231	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,182.96540	1,289.215	25.58	0.9613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			2.43570	4.859	27.21	0.0181	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			220.93480	314.356	22.30	0.5833	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			188.43480	175.556	22.30	0.4167	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			976.01640	877.021	21.93	0.9385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			8.51640	15.820	21.93	0.0615	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			546.17570	477.569	21.13	0.7713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			2.13670	4.279	27.39	0.0161	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			985.84340	886.678	22.03	0.9399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			8.34340	15.478	22.03	0.0601	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			22.38250	23.347	24.75	0.0796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			894.88250	1,002.146	24.75	0.9204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,529.93570	1,426.059	27.21	0.9819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			37.41610	39.270	24.19	0.1251	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			35.62600	71.365	21.09	0.2174	87,636.71	1,228	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			563.12600	492.565	21.09	0.7826	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			244.46250	340.096	22.42	0.6083	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			171.96250	161.296	22.42	0.3917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,569.63670	1,465.479	27.39	0.9839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			20.72740	21.564	24.83	0.0742	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			13.45240	13.670	25.30	0.0495	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	14.80	Put			1,085.95240	1,192.470	25.30	0.9505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			28.82860	59.892	21.00	0.1904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			606.32860	531.092	21.00	0.8096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			709.91610	818.070	24.19	0.8749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			23.11140	49.829	20.91	0.1652	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			43.62950	84.334	21.19	0.2462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			521.12950	455.534	21.19	0.7538	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			580.26980	507.802	21.06	0.7936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			32.76980	66.602	21.06	0.2064	0.00	0	16,000
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			339.25120	436.126	22.79	0.6767	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			139.05120	129.526	22.79	0.3233	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			300.32660	385.278	22.48	0.6157	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			194.52660	173.078	22.48	0.3843	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			142.64160	200.710	21.68	0.4118	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			379.14160	330.610	21.68	0.5882	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,285.03010	4,391.482	45.57	0.9966	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.53010	1.382	45.57	0.0034	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			231.23310	288.198	21.13	0.4889	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			338.83310	289.098	21.13	0.5111	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			836.82270	926.043	23.23	0.8337	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			88.92270	71.343	23.23	0.1663	0.00	0	150
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,099.17970	1,194.779	23.82	0.8983	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			51.27970	40.079	23.82	0.1017	0.00	0	200
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			179.12960	213.722	20.56	0.3766	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			510.12960	437.722	20.56	0.6234	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			416.18480	476.977	21.40	0.5987	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			281.68480	235.377	21.40	0.4013	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			0.00000	580.925	19.94	0.7029	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			0.00000	1,189.674	19.18	0.9373	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			0.00000	22.574	19.18	0.0627	451,476.00	20,000	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			0.00000	163.825	19.94	0.2971	3,276,498.00	20,000	20,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			701.47750	619.552	19.83	0.7231	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			124.87750	150.252	19.83	0.2769	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,073.30240	1,163.009	22.66	0.8516	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			89.90240	72.309	22.66	0.1484	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,178.62160	1,270.760	22.92	0.8735	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			75.22160	60.060	22.92	0.1265	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			641.01760	715.087	21.43	0.7062	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			199.81760	166.687	21.43	0.2938	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			443.93170	505.904	20.64	0.5904	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			307.23170	261.904	20.64	0.4096	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			576.03480	645.984	20.67	0.6605	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			245.93480	208.584	20.67	0.3395	0.00	0	50,000
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			250.54740	291.821	19.54	0.4195	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			512.74740	446.621	19.54	0.5805	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			337.69640	291.182	20.06	0.4279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			441.09640	501.882	20.06	0.5721	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			465.28760	527.800	20.14	0.5875	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			321.88760	277.100	20.14	0.4125	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			359.65720	412.572	19.69	0.5104	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			408.45720	354.072	19.69	0.4896	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			452.47700	513.248	19.64	0.5611	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			364.67700	317.948	19.64	0.4389	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			651.91170	581.293	18.67	0.6377	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			226.41170	263.293	18.67	0.3623	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			737.36640	661.375	18.55	0.6865	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			181.86640	213.375	18.55	0.3135	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			751.07940	674.286	18.53	0.6939	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			175.57940	206.286	18.53	0.3061	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			191.57520	224.302	18.58	0.3246	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			717.07520	642.302	18.58	0.6754	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			907.57350	823.098	18.31	0.7665	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			119.87350	142.898	18.31	0.2335	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,002.12400	2,101.573	22.11	0.9378	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			39.82400	31.773	22.11	0.0622	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,298.66780	1,202.951	18.05	0.8930	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			825.80490	745.272	18.42	0.7292	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,750.23580	1,847.099	21.92	0.9122	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			57.93580	47.299	21.92	0.0878	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			40.96780	52.751	18.05	0.1070	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,087.37890	2,187.558	22.17	0.9447	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			35.07890	27.758	22.17	0.0553	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,479.15850	1,572.331	21.72	0.8737	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			86.85850	72.531	21.72	0.1263	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			148.10490	175.072	18.42	0.2708	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			806.52430	728.781	18.21	0.7108	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			167.72430	197.481	18.21	0.2892	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			413.77130	469.319	18.88	0.5094	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			452.57130	400.619	18.88	0.4906	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,328.58390	1,420.902	21.29	0.8325	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			121.78390	106.502	21.29	0.1675	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			159.10680	187.741	18.13	0.2763	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			842.30680	763.341	18.13	0.7237	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			432.58510	384.301	18.96	0.4715	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			449.38510	508.701	18.96	0.5285	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			476.31200	537.457	18.86	0.5379	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			428.31200	381.657	18.86	0.4621	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			666.18780	738.159	19.43	0.6316	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			320.38780	284.560	19.43	0.3684	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			655.30140	726.689	19.35	0.6225	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			333.90140	297.388	19.35	0.3775	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			670.17600	742.211	19.38	0.6267	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			330.97600	295.111	19.38	0.3733	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			667.10300	738.618	18.97	0.6048	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			374.20300	337.418	18.97	0.3952	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			753.05860	685.185	17.78	0.6430	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			263.75860	304.185	17.78	0.3570	0.00	0	50,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			303.47050	347.869	17.89	0.3899	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.50	Call			692.77050	628.869	17.89	0.6101	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			265.24640	305.823	17.77	0.3569	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			756.74640	688.923	17.77	0.6431	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			780.77480	856.494	18.95	0.6255	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			370.97480	337.793	18.95	0.3745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			246.16810	284.650	17.32	0.3230	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			875.16810	804.650	17.32	0.6770	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,086.19150	1,004.154	17.04	0.7627	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			157.19150	184.154	17.04	0.2373	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,679.70070	1,774.759	20.82	0.8285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			493.45730	450.824	18.31	0.4613	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			24.51400	23.977	23.63	0.0360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,595.51400	3,703.977	23.63	0.9640	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			408.24030	372.514	18.71	0.3993	0.00	0	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			24.28520	23.783	23.65	0.0357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,605.28520	3,713.783	23.65	0.9643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			24.74510	24.174	23.62	0.0363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,585.74510	3,694.174	23.62	0.9637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			584.45730	650.824	18.31	0.5387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			509.52590	571.462	18.08	0.5014	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			975.38730	1,057.851	19.33	0.6836	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			304.38730	277.852	19.33	0.3164	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			412.59930	466.112	17.80	0.4447	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			641.59930	586.112	17.80	0.5553	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			729.24030	802.514	18.71	0.6007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			560.80730	625.891	18.24	0.5274	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			571.93100	522.249	17.99	0.5133	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			482.93100	542.249	17.99	0.4867	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			522.38040	477.489	18.18	0.4812	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			543.38040	607.489	18.18	0.5188	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			548.52590	501.462	18.08	0.4986	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			709.53840	781.957	18.65	0.5930	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,225.83540	1,138.781	16.95	0.8083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			116.83540	138.781	16.95	0.1917	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			530.91210	485.365	18.15	0.4869	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			531.91210	595.365	18.15	0.5131	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			509.80730	465.891	18.24	0.4726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			135.21940	122.509	20.98	0.1579	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			614.67520	682.611	18.39	0.5527	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			473.67520	432.611	18.39	0.4473	0.00	0	100

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	14.57	Put			953.19380	1,034.889	19.27	0.6771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			312.19380	284.889	19.27	0.3229	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			418.53840	381.957	18.65	0.4070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			348.29810	317.655	19.04	0.3525	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			259.97880	237.159	19.68	0.2776	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,120.97880	1,207.159	19.68	0.7224	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			284.82980	259.922	19.48	0.2996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,035.82980	1,119.922	19.48	0.7004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,776.21940	1,872.509	20.98	0.8421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			696.53590	768.378	18.62	0.5877	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			439.85270	401.519	18.55	0.4229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			670.85270	741.519	18.55	0.5771	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,882.92870	1,980.442	21.16	0.8558	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			121.92870	110.442	21.16	0.1442	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			859.29810	937.655	19.04	0.6475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			902.16310	982.006	19.14	0.6615	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			333.96200	304.561	19.13	0.3408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			894.96200	974.561	19.13	0.6592	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			916.63250	997.014	19.18	0.6660	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			325.63250	297.014	19.18	0.3340	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			425.53590	388.378	18.62	0.4123	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			53.94730	61.586	16.85	0.1002	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			432.06460	487.063	17.85	0.4568	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			621.06460	567.063	17.85	0.5432	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,089.75380	1,175.194	19.61	0.7146	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			268.75380	245.194	19.61	0.2854	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			331.16310	302.007	19.14	0.3385	0.00	0	490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			610.98680	557.726	17.87	0.5372	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,208.32570	1,296.429	19.88	0.7429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			237.32570	216.429	19.88	0.2571	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			481.50160	439.815	18.36	0.4529	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			602.50160	669.815	18.36	0.5471	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,622.94730	1,521.586	16.85	0.8998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			366.16460	415.926	17.68	0.4143	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,248.70690	1,337.630	19.98	0.7517	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			227.70690	207.630	19.98	0.2483	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,131.78010	1,048.020	17.01	0.7784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			142.78010	168.020	17.01	0.2216	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			441.98680	497.726	17.87	0.4628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			245.32040	223.743	19.81	0.2644	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			928.05090	854.584	17.23	0.7007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			219.05090	254.585	17.23	0.2993	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,433.09550	1,339.917	16.83	0.8633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			74.09550	89.917	16.83	0.1367	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			695.16460	635.926	17.68	0.5857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			751.93850	688.928	17.56	0.6163	0.00	0	40,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,289.48960	1,379.203	20.07	0.7603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		218.48960	199.203	20.07	0.2397	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		866.38490	944.995	19.06	0.6499	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		345.38490	314.995	19.06	0.3501	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		1,176.32040	1,263.743	19.81	0.7356	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		282.94350	325.162	17.44	0.3532	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,507.45170	1,600.319	20.53	0.8010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		176.45170	160.319	20.53	0.1990	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		572.57350	638.300	18.27	0.5331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		501.57350	458.300	18.27	0.4669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		322.93850	368.928	17.56	0.3837	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		33.80280	37.671	17.79	0.0633	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,312.61870	2,413.890	21.85	0.8991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		81.61870	73.890	21.85	0.1009	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,585.80440	1,484.995	16.75	0.8947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		56.80440	64.995	16.75	0.1053	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		811.94350	745.162	17.44	0.6468	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		228.98180	265.615	17.26	0.3081	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		539.56470	493.353	18.11	0.4927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		520.56470	583.353	18.11	0.5073	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		432.64030	394.896	18.58	0.4176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		683.64030	754.896	18.58	0.5824	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,962.80280	1,857.671	17.79	0.9367	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		115.79560	104.875	21.25	0.1378	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,164.49030	2,264.647	21.61	0.8860	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		93.49030	84.647	21.61	0.1140	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,714.64640	1,810.166	20.88	0.8336	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		143.64640	130.166	20.88	0.1664	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		907.98180	835.615	17.26	0.6919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		275.33170	316.798	17.42	0.3472	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,034.26770	954.298	17.07	0.7438	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		175.26770	204.298	17.07	0.2562	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,493.60540	1,398.897	16.79	0.8769	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		64.60540	78.897	16.79	0.1231	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,936.79560	2,034.875	21.25	0.8622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		148.70070	134.759	20.82	0.1715	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,216.36910	1,304.639	19.90	0.7447	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		235.36910	214.639	19.90	0.2553	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,380.54920	1,471.893	20.27	0.7783	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		199.54920	181.893	20.27	0.2217	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		824.33170	756.798	17.42	0.6528	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		980.71190	1,062.746	19.17	0.6707	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		331.71190	304.446	19.17	0.3293	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		779.41080	853.240	18.27	0.5746	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		497.81080	461.340	18.27	0.4254	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,293.23830	1,381.754	19.45	0.7147	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			303.83830	282.054	19.45	0.2853	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,971.55770	2,068.688	20.65	0.8252	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			172.15770	158.988	20.65	0.1748	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,477.95910	1,569.539	19.75	0.7453	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			269.55910	250.639	19.75	0.2547	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			499.12220	557.789	17.45	0.4492	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			720.72220	668.889	17.45	0.5508	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,838.74380	1,934.245	20.35	0.8030	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			200.34380	185.345	20.35	0.1970	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,810.18420	1,904.931	20.19	0.7899	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			221.68420	205.631	20.19	0.2101	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			135.98880	161.201	16.38	0.1873	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,437.48880	1,351.901	16.38	0.8127	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			718.02860	668.143	17.45	0.5405	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			536.52860	597.443	17.45	0.4595	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			860.01720	936.343	18.26	0.5844	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			505.91720	471.343	18.26	0.4156	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			927.61000	1,006.148	18.36	0.6030	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			480.11000	447.648	18.36	0.3970	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,443.41990	1,358.289	16.34	0.8099	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			140.91990	166.789	16.34	0.1901	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,918.99810	2,014.973	20.28	0.8004	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			211.49810	196.473	20.28	0.1996	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			796.34030	870.181	18.05	0.5595	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			551.04030	513.881	18.05	0.4405	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,637.67820	1,730.510	19.68	0.7422	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			297.67820	278.910	19.68	0.2578	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			520.92360	580.879	17.23	0.4337	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			810.92360	759.279	17.23	0.5663	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,023.63060	2,120.482	20.25	0.7983	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			223.63060	208.882	20.25	0.2017	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,443.23650	2,542.773	20.65	0.8298	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			192.83650	180.373	20.65	0.1702	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,381.57730	1,469.526	19.02	0.6804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			401.17730	377.126	19.02	0.3196	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			947.25490	889.147	16.93	0.6111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			457.65490	511.547	16.93	0.3889	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,319.13850	1,242.124	16.35	0.7443	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			239.53850	274.524	16.35	0.2557	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,747.80380	1,654.906	16.10	0.8485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			118.20380	137.306	16.10	0.1515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,143.65580	3,032.015	16.87	0.9785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.05580	14.415	16.87	0.0215	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,354.99260	1,276.676	16.32	0.7548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			225.39260	259.076	16.32	0.2452	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,188.22850	2,085.566	16.16	0.9149	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			58.62850	67.966	16.16	0.0851	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,384.09030	1,304.739	16.30	0.7631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			214.49030	247.140	16.30	0.2369	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,404.78020	1,493.172	19.06	0.6849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			394.38020	370.772	19.06	0.3151	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,542.72840	1,458.106	16.18	0.8048	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			163.12840	190.506	16.18	0.1952	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,692.40570	1,784.286	19.59	0.7351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			322.00570	301.887	19.59	0.2649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			915.18860	858.794	17.00	0.5973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			485.58860	541.194	17.00	0.4027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,148.71420	1,078.350	16.50	0.6897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			319.11420	360.750	16.50	0.3103	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,156.94960	1,240.011	18.55	0.6318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			476.54960	447.611	18.55	0.3682	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,655.75070	2,547.470	16.21	0.9578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			26.15070	29.870	16.21	0.0422	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,833.15220	1,737.938	16.11	0.8638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			103.55220	120.338	16.11	0.1362	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,568.51410	2,668.926	20.82	0.8414	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			178.11410	166.526	20.82	0.1586	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,085.88250	1,166.549	18.39	0.6143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			505.48250	474.149	18.39	0.3857	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,201.62220	1,129.111	16.45	0.7075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			292.02220	331.511	16.45	0.2925	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,716.73470	1,808.948	19.63	0.7390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			316.33470	296.548	19.63	0.2610	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,235.47230	1,161.628	16.42	0.7185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			275.87230	314.028	16.42	0.2815	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,249.17010	2,347.158	20.39	0.8098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			218.77010	204.758	20.39	0.1902	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,037.26380	974.497	16.73	0.6482	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			387.66380	436.897	16.73	0.3518	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,541.56000	2,641.791	20.79	0.8390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			181.16000	169.391	20.79	0.1610	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			768.26670	720.110	17.38	0.5293	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			638.66670	702.510	17.38	0.4707	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,635.23140	1,727.137	19.51	0.7258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			334.83140	314.737	19.51	0.2742	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,048.97930	985.626	16.70	0.6528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			379.37930	428.026	16.70	0.3472	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,469.97180	2,569.699	20.69	0.8324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			189.57180	177.299	20.69	0.1676	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			724.08600	679.182	17.52	0.5074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			694.48600	761.582	17.52	0.4926	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,366.55840	3,471.641	22.15	0.8931	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			116.15840	109.241	22.15	0.1069	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,007.98840	3,111.917	21.50	0.8740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			137.58840	129.517	21.50	0.1260	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,271.72650	3,376.532	21.98	0.8885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			121.32650	114.132	21.98	0.1115	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			848.81450	796.068	17.17	0.5675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			549.21450	608.468	17.17	0.4325	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			889.16240	834.181	17.07	0.5858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			509.56240	566.581	17.07	0.4142	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,205.53450	3,310.136	21.86	0.8851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			125.13450	117.736	21.86	0.1149	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			843.88430	791.408	17.18	0.5652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			554.28430	613.808	17.18	0.4348	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,955.08160	1,856.933	16.13	0.8835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			85.48160	99.333	16.13	0.1165	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			814.80400	763.971	17.25	0.5517	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			585.20400	646.371	17.25	0.4483	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,963.89370	1,865.550	16.13	0.8848	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			84.29370	97.950	16.13	0.1152	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			858.75290	805.450	17.14	0.5720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			539.15290	597.850	17.14	0.4280	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,933.17400	3,036.821	21.36	0.8694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			142.77400	134.421	21.36	0.1306	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			663.13340	621.886	17.73	0.4755	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			783.53340	854.286	17.73	0.5245	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			1,931.76610	2,026.635	19.94	0.7709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			271.36610	254.235	19.94	0.2291	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			863.76110	810.178	17.13	0.5743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			534.16110	592.578	17.13	0.4257	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,685.95740	2,787.120	20.98	0.8514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			165.55740	154.720	20.98	0.1486	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			101.55610	95.411	22.70	0.0936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,671.95610	3,777.811	22.70	0.9064	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			101.14310	95.020	22.72	0.0932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,681.54310	3,787.420	22.72	0.9068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			101.97330	95.806	22.69	0.0940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,662.37330	3,768.206	22.69	0.9060	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,789.15920	1,881.585	19.68	0.7405	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			323.05920	303.185	19.68	0.2595	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			542.58250	600.413	17.10	0.4211	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			896.48250	842.013	17.10	0.5789	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,192.39190	2,289.324	20.24	0.7942	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			246.29190	230.924	20.24	0.2058	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			636.85630	699.327	17.30	0.4591	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			817.35630	767.527	17.30	0.5409	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			555.68190	612.256	17.01	0.4127	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	20/07/2018	Foreign Exchange Option	13.80	Call			955.78190	899.756	17.01	0.5873	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			684.67770	644.218	17.83	0.4589	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			925.77770	998.018	17.83	0.5411	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,045.69570	2,139.496	19.83	0.7576	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			314.59570	295.696	19.83	0.2424	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			767.35050	833.683	17.48	0.4912	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			786.25050	739.883	17.48	0.5088	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,864.33050	1,955.943	19.58	0.7326	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			353.23050	332.143	19.58	0.2674	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			827.41970	896.028	17.62	0.5102	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			748.51970	704.428	17.62	0.4898	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,944.01480	2,036.182	19.64	0.7389	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			348.31480	327.682	19.64	0.2611	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			561.92610	617.848	16.96	0.4086	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			986.22610	929.348	16.96	0.5914	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,365.59330	2,462.194	20.21	0.7903	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			269.89330	253.694	20.21	0.2097	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			2,027.46550	1,931.211	15.65	0.8706	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			975.05640	919.662	17.01	0.5817	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			595.35640	652.962	17.01	0.4183	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,242.49740	2,337.082	19.99	0.7718	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			302.19740	283.782	19.99	0.2282	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			107.76550	124.511	15.65	0.1294	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,042.15020	1,116.186	17.95	0.5594	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			675.05020	635.986	17.95	0.4406	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			287.42040	270.327	20.26	0.2097	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,123.91250	2,215.491	19.68	0.7414	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			366.41250	344.591	19.68	0.2586	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			578.68160	633.513	16.87	0.3977	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,071.18160	1,012.613	16.87	0.6023	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,564.92040	2,661.227	20.26	0.7903	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,347.37600	3,233.257	14.96	0.9773	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.87600	16.757	14.96	0.0227	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,979.23540	1,889.511	15.54	0.8420	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			148.73540	173.011	15.54	0.1580	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,190.82300	2,282.290	19.65	0.7392	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			381.32300	358.790	19.65	0.2608	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,719.00480	1,635.358	16.02	0.7830	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			238.50480	268.858	16.02	0.2170	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,108.58300	2,199.001	19.55	0.7290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			399.08300	375.502	19.55	0.2710	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,640.82280	1,557.812	16.09	0.7642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			270.32280	301.312	16.09	0.2358	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,407.79360	1,488.921	18.46	0.6189	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			598.29360	565.421	18.46	0.3811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,152.74530	1,091.258	16.71	0.6214	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			552.24530	604.758	16.71	0.3786	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,894.53640	1,807.210	15.70	0.8240	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			174.03640	200.710	15.70	0.1760	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,051.55690	2,141.217	19.47	0.7215	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			412.05690	387.717	19.47	0.2785	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,141.37400	2,232.214	19.59	0.7331	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			391.87400	368.714	19.59	0.2669	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,864.38830	1,777.945	15.77	0.8173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			183.88830	211.445	15.77	0.1827	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			515.19770	565.814	16.61	0.3633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,195.69770	1,132.314	16.61	0.6367	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			684.32270	645.915	18.08	0.4240	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,203.82270	1,279.415	18.08	0.5760	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,947.83180	3,046.672	20.61	0.8142	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			258.33180	243.172	20.61	0.1858	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,370.84710	1,296.610	16.34	0.6919	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			400.34710	440.110	16.34	0.3081	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			681.13500	642.896	18.09	0.4224	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,210.63500	1,286.396	18.09	0.5776	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			677.95770	639.892	18.11	0.4209	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,217.45770	1,293.392	18.11	0.5791	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,277.42140	2,370.029	19.73	0.7426	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			382.52140	360.729	19.73	0.2574	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			591.66090	644.786	16.78	0.3885	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,146.76090	1,085.486	16.78	0.6115	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,746.54660	2,843.387	20.31	0.7907	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			301.64660	284.087	20.31	0.2093	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			980.00580	1,046.405	17.52	0.4988	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			905.70580	856.605	17.52	0.5012	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,351.14550	1,428.115	18.16	0.5834	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			715.74550	677.114	18.16	0.4166	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,443.88820	2,537.253	19.76	0.7427	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			402.98820	380.653	19.76	0.2573	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			605.00820	656.965	16.69	0.3785	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,234.10820	1,170.365	16.69	0.6215	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,914.69140	3,012.213	20.33	0.7875	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			323.79140	305.613	20.33	0.2125	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,728.75280	2,824.830	20.07	0.7687	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			359.05280	339.230	20.07	0.2313	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			52.48950	65.102	13.90	0.0725	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,592.78950	2,489.502	13.90	0.9275	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,215.34340	1,153.162	16.74	0.6124	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			635.04340	688.762	16.74	0.3876	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,217.17120	1,289.481	17.88	0.5468	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			815.47120	771.581	17.88	0.4532	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,620.11050	2,714.461	19.83	0.7453	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	30/11/2018	Foreign Exchange Option	16.70	Call			416.51050	393.961	19.83	0.2547	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			615.46790	666.872	16.62	0.3701	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,311.86790	1,246.372	16.62	0.6299	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,145.99150	3,246.548	20.49	0.7905	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			332.39150	316.048	20.49	0.2095	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			821.89580	778.037	18.07	0.4395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,362.59580	1,436.437	18.07	0.5605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			818.66680	774.974	18.08	0.4381	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,369.36680	1,443.374	18.08	0.5619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			815.45700	771.923	18.09	0.4368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,376.15700	1,450.323	18.09	0.5632	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,801.18100	2,895.943	20.07	0.7444	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			441.48100	417.543	20.07	0.2556	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			630.70580	680.826	16.67	0.3619	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,401.00580	1,332.426	16.67	0.6381	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,366.55080	3,466.920	20.81	0.7884	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			356.85080	338.520	20.81	0.2116	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,395.96500	1,469.033	18.23	0.5338	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			972.46500	924.233	18.23	0.4662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			986.77120	938.876	18.47	0.4557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,540.57120	1,615.976	18.47	0.5443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,491.47090	1,424.082	17.12	0.6204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			785.27090	841.182	17.12	0.3796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			983.53860	935.797	18.48	0.4545	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,547.33860	1,622.897	18.48	0.5455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			980.31090	932.723	18.49	0.4534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,554.11090	1,629.823	18.49	0.5466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,574.02960	1,506.758	17.58	0.6001	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			985.42960	1,046.558	17.58	0.3999	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,583.07730	1,515.505	17.56	0.6026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			974.47730	1,035.305	17.56	0.3974	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,578.54980	1,511.125	17.57	0.6014	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			979.94980	1,040.925	17.57	0.3986	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,464.40760	1,403.222	18.91	0.5013	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,873.80760	1,951.922	18.91	0.4987	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,471.25330	1,409.792	18.89	0.5031	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,860.65330	1,938.492	18.89	0.4969	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,272.60500	5,377.538	22.93	0.7465	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			683.20500	648.838	22.93	0.2535	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,467.83020	1,406.502	18.90	0.5022	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,867.23020	1,945.202	18.90	0.4978	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,188.18940	2,112.489	18.47	0.6086	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,454.08940	1,527.189	18.47	0.3914	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,196.86100	2,120.952	18.46	0.6103	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,442.76100	1,515.652	18.46	0.3897	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,192.52020	2,116.720	18.47	0.6095	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,448.42020	1,521.420	18.47	0.3905	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,561.99120	1,636.649	18.65	0.3969	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,233.39120	2,156.749	18.65	0.6031	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,366.71220	2,287.684	18.66	0.6144	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,552.51220	1,627.284	18.66	0.3856	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,375.01520	2,296.315	18.65	0.6160	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,540.81520	1,615.915	18.65	0.3840	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,371.08380	2,291.995	18.65	0.6152	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,546.88380	1,621.595	18.65	0.3848	0.00	0	0
Total \$ / R Option												4,189,872.27	47,008	3,894,617
Total \$ / R												821,424,742.87	106,599	5,285,740
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.62120		13.72750			0.0000	408,636.00	30	586
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.82000		13.92900			0.0000	69,100.00	5	133
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.01760		14.12960			0.0000	0.00	0	83
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.21650		14.33050			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			14.84020		14.96860			0.0000	0.00	0	0
Total \$ / R MAXI Future												477,736.00	35	802
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			19,274.38710	17,927.547	22.27	0.4231	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			21,524.38710	30,807.547	22.27	0.5769	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			18,843.48340	17,555.583	22.30	0.4167	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			22,093.48340	31,435.583	22.30	0.5833	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			19,713.04770	18,305.674	22.24	0.4295	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			20,963.04770	30,185.674	22.24	0.5705	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			63,117.39890	57,652.376	17.83	0.5492	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			42,217.39890	47,652.376	17.83	0.4508	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			62,605.60230	57,177.934	17.84	0.5462	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			42,705.60230	48,177.934	17.84	0.4538	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			63,632.36170	58,130.221	17.81	0.5523	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			41,732.36170	47,130.221	17.81	0.4477	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			80,051.15040	75,057.220	17.29	0.5449	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			60,091.15040	66,297.220	17.29	0.4551	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			79,582.40680	74,614.837	17.30	0.5427	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			60,622.40680	66,854.837	17.30	0.4573	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			80,522.70650	75,501.518	17.28	0.5472	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			59,562.70650	65,741.518	17.28	0.4528	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			101,304.97710	95,807.530	17.06	0.5684	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			69,254.97710	75,157.530	17.06	0.4316	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			100,836.45850	95,361.066	17.07	0.5666	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			69,786.45850	75,711.066	17.07	0.4334	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			101,775.53110	96,255.482	17.05	0.5703	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			68,725.53110	74,605.482	17.05	0.4297	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			5,679.78590	6,460.275	0.88	0.5570	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	14/12/2018	Foreign Exchange Option	15.19	Call		4,477.80920	5,256.056	0.86	0.5017		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		4,477.80920	5,256.056	0.86	0.4983		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		4,062.13800	4,843.337	0.87	0.4719		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		5,062.13800	5,843.337	0.87	0.5281		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		3,679.78590	4,460.275	0.88	0.4430		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		157,840.82330	151,112.458	17.57	0.6014		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		97,980.82330	104,092.458	17.57	0.3986		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		157,388.78800	150,675.837	17.58	0.6001		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		98,528.78800	104,655.837	17.58	0.3999		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		158,293.59310	151,550.487	17.56	0.6026		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		97,433.59310	103,530.487	17.56	0.3974		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											477,736.00	35	802
£ / R	On 15/12/2017	Foreign Exchange Future			18.40170	18.47870			0.0000		0.00	0	10
£ / R	On 18/12/2017	Foreign Exchange Future			18.41230	18.48920			0.0000		46,288,522.20	2,514	212,267
£ / R	On 31/01/2018	Foreign Exchange Future			18.57800	18.65540			0.0000		0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future			18.67940	18.75770			0.0000		0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future			18.72950	18.80860			0.0000		0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future			18.74410	18.82320			0.0000		1,874,410.00	100	13,065
£ / R	On 18/06/2018	Foreign Exchange Future			19.07210	19.15380			0.0000		190,721.00	10	4,422
£ / R	On 17/09/2018	Foreign Exchange Future			19.40550	19.48830			0.0000		0.00	0	3,576
£ / R	On 14/06/2019	Foreign Exchange Future			20.17180	20.26300			0.0000		0.00	0	0
Total £ / R Future											48,353,653.20	2,624	233,405
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Put		384.37210	405.689	19.96	0.6499		0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Call		203.07210	147.389	19.96	0.3501		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		0.19060	0.016	40.32	0.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		6,650.99060	6,727.716	40.32	1.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put		176.41890	186.374	19.56	0.3738		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call		465.61890	398.674	19.56	0.6262		0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put		1,343.30950	1,412.864	24.33	0.9334		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call		32.50950	25.164	24.33	0.0666		0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		0.18750	0.015	40.32	0.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		6,660.98750	6,737.715	40.32	1.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		0.18440	0.015	40.32	0.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		6,670.98440	6,747.715	40.32	1.0000		0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Put		720.68650	770.586	19.79	0.5734		0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Call		466.08650	438.587	19.79	0.4266		0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Put		966.99380	1,020.291	19.28	0.6032		0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Call		494.69380	469.692	19.28	0.3968		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Put		867.80110	918.104	18.85	0.5484		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Call		626.40110	597.604	18.85	0.4516		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call		1,763.56910	1,698.912	18.07	0.8206		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put		170.36910	184.812	18.07	0.1794		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	17.21	Call			1,779.77890	1,714.872	18.07	0.8237	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			166.57890	180.772	18.07	0.1763	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,953.72820	1,886.387	18.09	0.8544	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			130.52820	142.287	18.09	0.1456	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,638.48930	1,703.694	19.84	0.7330	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			321.68930	307.794	19.84	0.2670	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,771.66470	1,706.882	18.07	0.8222	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			168.46470	182.782	18.07	0.1778	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			840.58840	889.735	18.70	0.5339	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			663.78840	633.835	18.70	0.4661	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,695.36330	1,641.185	17.44	0.7124	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			441.56330	469.085	17.44	0.2876	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,688.52300	1,634.486	17.44	0.7109	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			444.72300	472.386	17.44	0.2891	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,702.21910	1,647.894	17.44	0.7138	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			438.41910	465.794	17.44	0.2862	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,860.52100	1,805.145	17.17	0.6829	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			632.22100	659.645	17.17	0.3171	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,873.33270	1,817.698	17.17	0.6855	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			625.03270	652.198	17.17	0.3145	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,866.92320	1,811.415	17.17	0.6842	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			628.62320	655.915	17.17	0.3158	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,580.53080	2,515.835	17.16	0.6839	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			957.53080	984.035	17.16	0.3161	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,592.69600	2,527.789	17.16	0.6857	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			949.69600	975.989	17.16	0.3143	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,586.61290	2,521.811	17.16	0.6848	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			953.61290	980.011	17.16	0.3152	0.00	0	0
Total £ / R Option												0.00	0	3,700
Total £ / R												48,353,653.20	2,624	237,105
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12066		0.12191			0.0000	0.00	0	195
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12307		0.12436			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12552		0.12684			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12806		0.12940			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14017		0.14175			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	195
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			40.02530	13.127	23.63	0.0562	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			848.52530	947.226	23.63	0.9438	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,200.01170	1,073.023	25.45	0.9700	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			8.51170	7.123	25.45	0.0300	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			341.67990	235.428	21.36	0.5603	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			150.17990	169.528	21.36	0.4397	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			763.70350	669.048	19.25	0.6167	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	0.12	Put			327.70350	361.548	19.25	0.3833	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			347.47000	289.573	21.08	0.3344	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			911.47000	982.074	21.08	0.6656	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,488.23700	1,366.582	17.29	0.8958	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			52.23700	59.082	17.29	0.1042	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			632.73360	558.090	20.40	0.4365	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			948.93360	1,006.290	20.40	0.5635	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			359.27430	309.870	21.78	0.2728	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,675.47430	1,758.070	21.78	0.7272	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,084.79710	983.723	18.75	0.6539	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			400.99710	431.923	18.75	0.3461	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			60.30000	194.000		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,060.30000	1,194.000		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			939.70000	806.000		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,970.38490	1,851.330	19.27	0.6683	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			795.68490	834.730	19.27	0.3317	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,527.35910	1,418.279	20.48	0.5522	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,352.65910	1,401.679	20.48	0.4478	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,525.20100	2,389.103	17.21	0.7987	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			350.50100	372.503	17.21	0.2013	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			16.13050		16.28850			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.14110		16.29900			0.0000	12,186,530.50	755	110,525
€ / R	On	27/12/2017	Foreign Exchange Future			16.17190		16.33090			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.30780		16.46660			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.40700		16.56720			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.46130		16.62250			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.47600		16.63740			0.0000	164,760.00	10	43,992
€ / R	On	29/03/2018	Foreign Exchange Future			16.51280		16.67460			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.81060		16.97650			0.0000	0.00	0	796
€ / R	On	17/09/2018	Foreign Exchange Future			17.15720		17.32640			0.0000	0.00	0	4,892
€ / R	On	14/12/2018	Foreign Exchange Future			17.49790		17.67180			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.27530		18.46320			0.0000	0.00	0	0
Total € / R Future												12,351,290.50	765	163,032
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			335.49290	477.804	20.62	0.7417	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			103.99290	88.304	20.62	0.2583	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			54.26890	112.476	19.75	0.2838	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			135.27290	118.144	21.08	0.2891	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			401.63360	328.260	20.03	0.5962	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	16.00	Put			102.63360	187.160	20.03	0.4038	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			275.24280	228.683	20.35	0.4715	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			176.24280	287.583	20.35	0.5285	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			553.26890	453.576	19.75	0.7162	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			0.57330	1.238	28.03	0.0044	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			724.76590	602.480	19.47	0.8195	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			25.76590	61.380	19.47	0.1805	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,169.83700	2,012.895	27.52	0.9937	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			0.83700	1.795	27.52	0.0063	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			366.27290	507.043	21.08	0.7109	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			184.22780	157.959	20.77	0.3610	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			115.18450	101.640	21.24	0.2568	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			416.18450	560.540	21.24	0.7432	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.07990	0.069	40.56	0.0002	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,111.07990	5,268.969	40.56	0.9998	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,299.57330	2,142.339	28.03	0.9956	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,765.62450	1,924.902	27.38	0.9807	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			4.54240	5.906	27.43	0.0190	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,775.54240	1,934.806	27.43	0.9810	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			4.70850	6.100	27.33	0.0196	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,755.70850	1,915.000	27.33	0.9804	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			275.22780	406.859	20.77	0.6390	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			4.62450	6.002	27.38	0.0193	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			72.96580	111.189	19.65	0.2331	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			783.86580	663.089	19.65	0.7669	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			196.33480	243.563	17.74	0.3147	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			862.93480	751.363	17.74	0.6853	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			474.26680	551.851	17.33	0.4841	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			631.46680	548.851	17.33	0.5159	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			835.61300	939.676	17.88	0.6186	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			448.11300	390.976	17.88	0.3814	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,836.12700	1,685.231	16.19	0.8896	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			68.72700	79.231	16.19	0.1104	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			27.91540	30.022	18.29	0.0438	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,665.31540	2,506.022	18.29	0.9562	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			828.99950	931.991	17.76	0.6106	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			466.39950	407.991	17.76	0.3894	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,845.41700	1,693.922	16.19	0.8911	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			68.01700	77.922	16.19	0.1089	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,672.77790	1,531.826	16.24	0.8606	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			85.37790	105.826	16.24	0.1394	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,629.92740	1,490.295	16.25	0.8518	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			92.52740	114.295	16.25	0.1482	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,854.71600	1,702.629	16.19	0.8926	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			67.31600	76.629	16.19	0.1074	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			535.35120	615.278	17.10	0.4880	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	16.50	Call			672.75120	591.278	17.10	0.5120	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			728.42830	641.130	16.99	0.5410	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			481.02830	555.130	16.99	0.4590	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			971.64970	1,080.536	17.90	0.6411	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			436.24970	383.336	17.90	0.3589	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			225.56070	260.671	15.65	0.2221	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,694.48050	1,563.975	15.65	0.7762	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			227.98050	263.375	15.65	0.2238	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			223.15910	257.983	15.64	0.2203	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,788.01070	2,628.768	16.18	0.9269	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			61.51070	68.168	16.18	0.0731	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,346.34150	1,232.172	15.84	0.6858	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			369.84150	421.572	15.84	0.3142	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,702.06070	1,571.271	15.65	0.7779	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			87.49800	76.372	21.92	0.0683	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,051.38190	2,889.768	16.40	0.9452	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			44.88190	49.168	16.40	0.0548	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,083.57590	987.572	16.23	0.5975	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			547.07590	616.972	16.23	0.4025	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,709.65910	1,578.583	15.64	0.7797	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			354.00060	319.027	18.63	0.2493	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,261.21100	3,098.218	16.57	0.9569	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			34.71100	37.618	16.57	0.0431	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,897.28880	1,759.738	15.57	0.8189	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			170.78880	199.138	15.57	0.1811	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,740.99800	4,895.772	21.92	0.9317	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,707.17160	3,859.247	20.62	0.8950	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			133.67160	119.847	20.62	0.1050	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,987.50060	2,118.427	18.63	0.7507	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,520.52410	4,678.158	21.69	0.8661	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			216.92410	205.358	21.69	0.1339	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,104.54290	1,022.188	16.41	0.5381	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,100.00280	1,017.945	16.42	0.5365	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			883.60280	970.745	16.42	0.4635	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,095.48570	1,013.712	16.43	0.5350	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			878.14290	964.988	16.41	0.4619	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,143.94860	2,984.793	15.04	0.9277	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			889.08570	976.512	16.43	0.4650	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			67.54860	77.593	15.04	0.0723	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,725.67690	1,605.179	15.57	0.7173	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			399.27690	447.979	15.57	0.2827	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1,087.59230	1,015.484	16.81	0.4821	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,305.79230	1,407.584	16.81	0.5179	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			1,083.80380	1,011.929	16.82	0.4809	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,312.00380	1,414.029	16.82	0.5191	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			1,091.39380	1,019.044	16.80	0.4834	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	17.88	Put			1,299.59380	1,401.144	16.80	0.5166	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,322.99020	2,202.002	15.98	0.6939	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			719.79020	786.702	15.98	0.3061	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,317.08080	2,196.347	15.99	0.6928	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			723.88080	791.047	15.99	0.3072	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,311.18460	2,190.705	15.99	0.6917	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			727.98460	795.405	15.99	0.3083	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												12,351,290.50	765	1,016,870
AUS / R	On	18/12/2017	Foreign Exchange Future			10.35080		10.42160			0.0000	517,540.00	50	15,928
AUS / R	On	27/12/2017	Foreign Exchange Future			10.36540		10.43640			0.0000	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Future			10.39630		10.46770			0.0000	0.00	0	5
AUS / R	On	28/02/2018	Foreign Exchange Future			10.46700		10.55150			0.0000	481,482.00	46	46
AUS / R	On	19/03/2018	Foreign Exchange Future			10.49740		10.57020			0.0000	0.00	0	656
AUS / R	On	18/06/2018	Foreign Exchange Future			10.64560		10.72050			0.0000	1,128,433.60	106	5,012
AUS / R	On	17/09/2018	Foreign Exchange Future			10.79670		10.87300			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			10.94500		11.02260			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			11.27210		11.35890			0.0000	0.00	0	0
Total AUS / R Future												2,127,455.60	202	32,459
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,440.76740	1,510.737	28.59	0.9919	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			2.31480	1.504	28.67	0.0080	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,450.71480	1,520.704	28.67	0.9920	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			2.26360	1.473	28.75	0.0078	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,460.66360	1,530.673	28.75	0.9922	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			2.36740	1.537	28.59	0.0081	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			481.38640	421.244	18.00	0.7930	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			44.98640	55.844	18.00	0.2070	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			473.31000	413.558	18.01	0.7865	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			46.91000	58.158	18.01	0.2135	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			489.52300	428.997	17.99	0.7994	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			43.12300	53.597	17.99	0.2006	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			378.19570	428.908	18.45	0.6550	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			165.89570	145.208	18.45	0.3450	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			0.00000	379.323	16.53	0.5233	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.00000	296.323	16.53	0.4767	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			694.43400	642.001	15.73	0.7277	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			134.23400	154.601	15.73	0.2723	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			708.99660	655.939	15.72	0.7356	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			128.79660	148.539	15.72	0.2644	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			701.65590	648.868	15.72	0.7317	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			131.45590	151.468	15.72	0.2683	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			366.77070	406.620	15.40	0.4292	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			581.97090	547.230	15.41	0.5675	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	18/06/2018	Foreign Exchange Option	10.51	Put			371.47090	411.630	15.41	0.4325	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			592.60530	557.247	15.40	0.5741	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			362.10530	401.647	15.40	0.4259	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			587.27070	552.220	15.40	0.5708	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			726.06260	778.035	15.56	0.5576	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			475.44840	451.322	15.57	0.4399	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			732.44840	784.622	15.57	0.5601	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			482.70210	458.169	15.55	0.4449	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			719.70210	771.469	15.55	0.5551	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			479.06260	454.735	15.56	0.4424	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			493.02810	470.359	15.59	0.4117	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			950.42810	1,005.359	15.59	0.5883	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			489.81400	467.319	15.60	0.4097	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			957.21400	1,012.319	15.60	0.5903	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			496.26240	473.423	15.58	0.4138	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			943.66240	998.423	15.58	0.5862	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			998.91120	951.739	14.75	0.5891	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			640.01120	679.639	14.75	0.4109	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			993.97720	946.990	14.76	0.5871	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			645.07720	684.890	14.76	0.4129	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			989.06960	942.267	14.77	0.5852	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			650.16960	690.167	14.77	0.4148	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,127,455.60	202	32,459
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.74260		10.77230			0.0000	0.00	0	1,050
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.91210		10.94360			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.07750		11.11160			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			302.31520	270.875	17.81	0.7134	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			70.01520	68.275	17.81	0.2866	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			295.08420	263.835	17.80	0.7042	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			72.78420	71.235	17.80	0.2958	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			309.62850	278.007	17.82	0.7225	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			67.32850	65.407	17.82	0.2775	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			947.14040	923.134	15.76	0.8395	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			73.54040	81.034	15.76	0.1605	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			938.88160	914.992	15.76	0.8366	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			75.28160	82.892	15.76	0.1634	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			955.43000	931.309	15.76	0.8424	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			71.83000	79.209	15.76	0.1576	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			645.31450	634.256	15.47	0.6042	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			353.71450	376.756	15.47	0.3958	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			639.87140	628.964	15.48	0.6010	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
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			358.27140	381.464	15.48	0.3990	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			650.79150	639.581	15.46	0.6073	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			349.19150	372.081	15.46	0.3927	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,150
CHF / R	On	18/12/2017	Foreign Exchange Future			13.84030		13.93390			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.14640		14.24160			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.45030		14.54840			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.76320		14.86230			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.09320		16.21300			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			178.22970	128.183	19.24	0.3660	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			274.32970	317.883	19.24	0.6340	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			174.41930	125.114	19.29	0.3593	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			280.51930	324.814	19.29	0.6407	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			182.10790	131.316	19.20	0.3729	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			268.20790	311.016	19.20	0.6271	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			560.13010	508.695	16.87	0.5169	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			468.53010	512.295	16.87	0.4831	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			555.09790	504.407	16.89	0.5138	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			473.49790	518.007	16.89	0.4862	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			565.19050	513.404	16.86	0.5200	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			463.59050	507.004	16.86	0.4800	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			701.83330	655.608	16.41	0.5057	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			683.43330	735.308	16.41	0.4943	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			697.30600	651.653	16.42	0.5035	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			688.90600	741.353	16.42	0.4965	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			692.80600	647.717	16.44	0.5013	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			694.40600	747.417	16.44	0.4987	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			177.70000	276.800		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			187.70000	286.800		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			167.70000	266.800		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			571.52240	609.209	15.34	0.2883	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,056.82670	1,974.057	15.32	0.7143	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			563.82670	600.857	15.32	0.2857	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,050.66690	1,968.225	15.33	0.7130	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			567.66690	605.025	15.33	0.2870	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,044.52240	1,962.409	15.34	0.7117	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 CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05620		2.07590			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07150		2.09130			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.08810		2.10840			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.10600		2.12640			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16320		2.18570			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,382.70890	1,185.638	19.99	0.9339	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			23.70890	23.638	19.99	0.0661	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,286.03920	1,089.466	19.28	0.9227	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			27.03920	27.466	19.28	0.0773	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,193.15480	998.337	19.21	0.9019	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			34.15480	36.337	19.21	0.0981	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			207.12770	245.074	16.77	0.2195	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,880.60300	1,714.812	16.79	0.8128	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			167.60300	199.812	16.79	0.1872	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,799.57770	1,636.586	16.78	0.7970	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			186.57770	221.586	16.78	0.2030	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,720.12770	1,560.074	16.77	0.7805	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,480.40760	1,358.965	16.35	0.6318	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			596.40760	677.964	16.35	0.3682	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,422.51310	1,304.827	16.41	0.6159	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			638.51310	723.827	16.41	0.3841	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,540.00490	1,414.818	16.29	0.6477	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			556.00490	633.818	16.29	0.3523	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			236.00000	440.000		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			36.00000	240.000		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			136.00000	340.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,903.36190	2,742.250	16.38	0.7049	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			846.36190	910.250	16.38	0.2951	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,837.94430	2,681.712	16.41	0.6961	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			880.94430	949.712	16.41	0.3039	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,969.67020	2,803.777	16.36	0.7136	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			812.67020	871.777	16.36	0.2864	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			2.17430		2.19540			0.0000	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Future			2.21910		2.24090			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.26510		2.28750			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.31290		2.33510			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.58320		2.61310			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	700
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			16.18400	12.251	22.04	0.0328	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,772.09710	1,556.798	21.35	0.9626	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			18.09710	13.798	21.35	0.0374	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,968.51050	1,753.923	22.74	0.9712	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			14.51050	10.923	22.74	0.0288	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,870.18400	1,655.251	22.04	0.9672	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			611.11270	711.877	18.02	0.4266	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,232.14080	1,107.432	17.88	0.6108	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			523.14080	616.432	17.88	0.3892	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,175.13260	1,054.178	17.95	0.5920	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			566.13260	663.178	17.95	0.4080	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,120.11270	1,002.877	18.02	0.5734	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,483.90750	1,371.182	17.27	0.5879	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			808.90750	920.182	17.27	0.4121	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,432.43650	1,322.732	17.34	0.5739	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			857.43650	971.732	17.34	0.4261	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,536.91990	1,421.113	17.20	0.6020	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			761.91990	870.113	17.20	0.3980	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			149.00000	371.000		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			249.00000	471.000		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			349.00000	571.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			401.23810	436.725	16.20	0.1490	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,052.55330	4,791.157	16.22	0.8452	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			421.55330	459.157	16.22	0.1548	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,973.56980	4,714.354	16.25	0.8393	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			442.56980	482.354	16.25	0.1607	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,132.23810	4,868.725	16.20	0.8510	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	700
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74340		1.75790			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77090		1.78570			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.79840		1.81380			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.82600		1.84180			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.99890		2.01870			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 HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			231.65550	154.166	19.40	0.3522	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			352.65550	420.166	19.40	0.6478	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			194.35030	124.075	19.49	0.2998	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			415.35030	490.074	19.49	0.7002	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			274.25940	189.558	19.31	0.4084	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			295.25940	355.558	19.31	0.5916	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			907.78090	823.770	17.52	0.5926	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			450.78090	514.770	17.52	0.4074	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			853.02340	771.838	17.58	0.5687	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			496.02340	562.838	17.58	0.4313	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			965.06810	878.183	17.45	0.6165	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			408.06810	469.183	17.45	0.3835	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,163.81960	1,084.477	16.91	0.5933	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			625.81960	700.477	16.91	0.4067	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,111.46460	1,035.531	17.00	0.5754	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			673.46460	751.531	17.00	0.4246	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,218.11950	1,135.335	16.82	0.6114	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			580.11950	651.335	16.82	0.3886	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			182.00000	340.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			18.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			0.00000	140.000		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			82.00000	240.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			568.75360	617.973	16.90	0.2292	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,185.11470	3,038.972	16.92	0.7622	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			598.11470	649.972	16.92	0.2378	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,115.44800	2,971.998	16.95	0.7535	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			628.44800	682.998	16.95	0.2465	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,255.75360	3,106.973	16.90	0.7708	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			0.13190		0.13300			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13180		0.13280			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13150		0.13220			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13140		0.13250			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			1.63810		1.66020			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
NOK/R	On	19/03/2018	Foreign Exchange Future			1.66630		1.68900			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.69510		1.71850			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.72480		1.74830			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82030		1.84740			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			9.33070		9.42710			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.45530		9.55410			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.58330		9.68400			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.71480		9.81650			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.59320		10.72000			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			34.80120	15.389	19.23	0.0949	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			417.70120	494.689	19.23	0.9051	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			33.37890	14.924	19.37	0.0920	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			426.27890	504.224	19.37	0.9080	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			36.27680	15.874	19.10	0.0980	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			409.17680	485.174	19.10	0.9020	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			395.35790	346.231	16.99	0.5206	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			291.25790	340.931	16.99	0.4794	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			390.20610	341.793	17.01	0.5160	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			296.10610	346.493	17.01	0.4840	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			400.55700	350.925	16.98	0.5252	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			286.45700	335.625	16.98	0.4748	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			395.61920	360.862	16.86	0.4395	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			551.61920	617.562	16.86	0.5605	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			391.82940	357.390	16.87	0.4364	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			557.82940	624.090	16.87	0.5636	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			399.44150	364.367	16.84	0.4427	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			545.44150	611.067	16.84	0.5573	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			113.50000	215.200		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			123.50000	225.200		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			103.50000	205.200		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,254.81190	1,173.785	15.70	0.6684	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			454.81190	500.585	15.70	0.3316	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,248.98880	1,168.231	15.71	0.6665	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			458.98880	505.031	15.71	0.3335	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,260.65690	1,179.356	15.69	0.6703	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			450.65690	496.156	15.69	0.3297	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 NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31700		1.32670			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32790		1.34170			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33960		1.35730			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.35270		1.37450			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.46480		1.47610			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			267.00000	170.000		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			167.00000	70.000		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			67.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	30.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			417.00000	279.000		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			317.00000	179.000		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			217.00000	79.000		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			373.00000	196.000		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			273.00000	96.000		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			473.00000	296.000		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			45.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			0.00000	173.000		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			55.00000	273.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			145.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			0.00000	73.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,561.00000	1,448.000		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			1,461.00000	1,348.000		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			1,661.00000	1,548.000		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			1.35170		1.34690			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	19/03/2018	Foreign Exchange Future				1.35630		1.35140			0.0000	0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future				1.36060		1.35560			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.36500		1.35990			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future				1.18500		1.18730			0.0000	0.00	0	30
QUANTO €On	19/03/2018	Foreign Exchange Future				1.19220		1.19440			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future				1.19920		1.20150			0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future				1.20690		1.20910			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	30
Total QUANTO € / \$												0.00	0	30
RAIN	On 18/12/2017	Foreign Exchange Future				24,201.87000		24,423.34000			0.0000	0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future				24,599.53000		24,824.87000			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				10.09970		10.19440			0.0000	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future				10.25880		10.35510			0.0000	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Future				10.41970		10.51860			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future				10.58520		10.68500			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				11.60840		11.71580			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				415.39790	329.919	17.98	0.8006	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Put				30.99790	40.219	17.98	0.1994	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Call				407.01780	322.010	17.98	0.7926	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Put				32.61780	42.310	17.98	0.2074	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Call				423.84180	337.911	17.99	0.8085	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Put				29.44180	38.211	17.99	0.1915	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Call				577.96650	516.950	16.06	0.6503	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Put				182.86650	218.150	16.06	0.3497	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Call				571.58560	511.024	16.07	0.6459	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Put				186.48560	222.224	16.07	0.3541	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Call				584.39300	522.924	16.05	0.6547	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Put				179.29300	214.125	16.05	0.3453	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call				694.60490	638.200	15.37	0.6304	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put				276.00490	318.500	15.37	0.3696	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call				688.71190	632.678	15.38	0.6270	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put				280.11190	322.978	15.38	0.3730	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call				700.53140	643.762	15.36	0.6338	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Put				271.93140	314.062	15.36	0.3662	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	17/09/2018	Foreign Exchange Option	10.00	Call			685.00000	585.200		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			675.00000	575.200		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			695.00000	595.200		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			1,953.30610	1,863.999	15.28	0.8132	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			227.50610	245.599	15.28	0.1868	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,945.57930	1,856.443	15.28	0.8118	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			229.77930	248.043	15.28	0.1882	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,937.87220	1,848.903	15.28	0.8104	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			232.07220	250.503	15.28	0.1896	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			3.48650		3.48050			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.43680		3.42920			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.38410		3.37570			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.33420		3.32420			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.35420		3.35250			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			2.55990	2.374	20.53	0.0422	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			262.05990	255.874	20.53	0.9578	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			2.38750	2.182	20.83	0.0387	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			271.88750	265.682	20.83	0.9613	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			2.75030	2.589	20.23	0.0461	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			252.25030	246.088	20.23	0.9539	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			70.04370	71.718	14.55	0.3946	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			160.84370	154.918	14.55	0.6054	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			66.56690	68.281	14.57	0.3808	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			167.36690	161.481	14.57	0.6192	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			73.65340	75.290	14.53	0.4085	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			154.45340	148.490	14.53	0.5915	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			53.03350	53.298	14.91	0.2538	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			337.33350	329.198	14.91	0.7462	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			51.17200	51.425	14.95	0.2464	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			345.47200	337.325	14.95	0.7536	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			54.95930	55.235	14.87	0.2612	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			329.25930	321.135	14.87	0.7388	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			35.80000	25.800		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			45.80000	35.800		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			25.80000	15.800		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			197.59920	195.913	16.24	0.4386	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			375.09920	371.713	16.24	0.5614	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			194.42330	192.738	16.26	0.4333	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			381.92330	378.538	16.26	0.5667	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			200.82420	199.138	16.21	0.4440	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			368.32420	364.938	16.21	0.5560	0.00	0	0
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			1.32500		1.34530			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.30920		1.32890			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.28800		1.30670			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.27020		1.28860			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												880,545,005.90	63,217	1,831,026
Total Options												4,189,872.27	47,008	4,752,155
Grand Total:												884,734,878.17	110,225	6,583,181