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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2017

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			13.70110		13.59340			0.0000	0.00	0	0
\$ / R On 06/12/2017 Foreign Exchange Future			13.70110		13.59160			0.0000	0.00	0	0
\$ / R On 14/12/2017 Foreign Exchange Future			13.71860		13.60930			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.72090		13.61150			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.72750		13.61810			0.0000	529,854,045.00	38,598	943,965
\$ / R On 19/12/2017 Foreign Exchange Future			13.72980		13.62030			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.73420		13.62470			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.73650		13.62690			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.74760		13.63790			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.75210		13.64230			0.0000	0.00	0	500
\$ / R On 02/01/2018 Foreign Exchange Future			13.76100		13.65110			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.76550		13.65550			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			13.77660		13.66660			0.0000	0.00	0	200
\$ / R On 10/01/2018 Foreign Exchange Future			13.77880		13.66880			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.78330		13.67320			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			13.78990		13.86550			0.0000	0.00	0	0
\$ / R On 16/01/2018 Foreign Exchange Future			13.79220		13.68210			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.79660		13.68650			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.79880		13.68870			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.81220		13.70200			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.82550		13.71530			0.0000	0.00	0	1,930

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Future			13.82770		13.71750			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			13.83880		13.72860			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.84320		13.73290			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.85200		13.74170			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.85420		13.74380			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.85860		13.74820			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.86080		13.75040			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.88710		13.77650			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			13.88930		13.77870			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.89150		13.78090			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.92020		13.80940			0.0000	0.00	0	3,716
\$ / R	On	19/03/2018	Foreign Exchange Future			13.92900		13.81820			0.0000	110,540,544.00	7,936	219,001
\$ / R	On	29/03/2018	Foreign Exchange Future			13.95100		13.84020			0.0000	0.00	0	699
\$ / R	On	24/04/2018	Foreign Exchange Future			14.00840		13.89740			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.01060		13.89960			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.02160		13.91070			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.04150		13.93050			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.04590		13.93490			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.05250		13.94150			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.05470		13.94370			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.09000		13.97890			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.12960		14.01820			0.0000	0.00	0	121,403
\$ / R	On	29/06/2018	Foreign Exchange Future			14.15390		14.04220			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.16050		14.04870			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.20010		14.08800			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.20890		14.09670			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.21110		14.09890			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.22430		14.11190			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.23970		14.12720			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.25290		14.14030			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.29250		14.17950			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.33050		14.21700			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.35510		14.24140			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.41570		14.30120			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.42460		14.31010			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.42910		14.31450			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.44030		14.32560			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.45830		14.34330			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.49640		14.38100			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.52930		14.41360			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.57030		14.45390			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.67650		14.55810			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.75620		14.63630			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.96860		14.84480			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.41060		15.27950			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.91410		15.78100			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			16.04140		15.90780			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.17420		16.04000			0.0000	0.00	0	0
Total \$ / R Future												640,394,589.00	46,534	1,392,804
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			877.89690	769.626	24.55	0.9927	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			1.29690	0.725	24.55	0.0073	294.55	406	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			108.94210	32.251	11.68	0.3345	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			62.34210	93.351	11.68	0.6655	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			713.40550	604.666	21.05	0.9577	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			5.00550	5.766	21.05	0.0423	0.00	0	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			336.45110	251.775	16.56	0.6227	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			85.75110	110.375	16.56	0.3773	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			149.94480	96.809	16.54	0.3268	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			231.44480	287.709	16.54	0.6732	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			292.30510	208.131	16.48	0.5466	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			123.80510	149.031	16.48	0.4534	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			335.39030	403.595	16.98	0.7509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			117.29030	76.095	16.98	0.2491	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			69.92360	43.629	16.94	0.1619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			438.02360	521.129	16.94	0.8381	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			491.30590	580.270	16.93	0.8713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			8.58080	6.835	20.23	0.0291	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,498.02880	1,388.845	22.51	0.9745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			6.12880	6.345	22.51	0.0255	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,884.86360	1,775.386	24.54	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			2.96360	2.886	24.54	0.0117	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,223.78840	1,331.822	22.63	0.9824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			4.01680	2.517	23.73	0.0104	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,868.97240	1,978.045	25.78	0.9976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			0.87240	0.545	25.78	0.0024	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			113.14580	132.632	17.78	0.3726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			405.04580	315.132	17.78	0.6274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			976.68080	1,084.335	20.23	0.9709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			6.65550	5.159	21.67	0.0214	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			539.44730	632.776	16.91	0.8959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			41.34730	25.276	16.91	0.1041	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			181.80710	215.461	17.06	0.5290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			263.70710	187.961	17.06	0.4710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,412.11680	1,520.017	23.73	0.9896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			0.95410	0.841	28.39	0.0033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,389.54880	1,280.667	21.99	0.9675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			7.64880	8.167	21.99	0.0325	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			158.20000	105.896	17.01	0.3179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			276.30000	333.396	17.01	0.6821	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,124.75550	1,232.659	21.67	0.9786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			0.58810	0.407	34.35	0.0014	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,620.11920	1,728.760	24.67	0.9947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			2.01920	1.260	24.67	0.0053	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,507.90860	1,398.711	22.56	0.9750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			6.00860	6.211	22.56	0.0250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,622.85410	2,513.341	28.39	0.9967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			620.71520	519.716	18.70	0.7834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,582.48280	3,472.902	34.56	0.9986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			0.58280	0.402	34.56	0.0014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			641.74100	741.927	16.88	0.9349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			23.64100	14.427	16.88	0.0651	0.00	0	11,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,552.48810	3,442.907	34.35	0.9986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.22690	0.172	38.62	0.0006	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			73.48400	84.795	18.39	0.2621	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			545.38400	447.295	18.39	0.7379	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			452.91560	537.775	16.94	0.8481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			64.81560	40.275	16.94	0.1519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			58.81520	67.216	18.70	0.2166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			936.30520	829.286	20.00	0.9023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,202.56850	3,092.989	31.99	0.9982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			0.66850	0.489	31.99	0.0018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			63.37470	72.669	18.59	0.2311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			595.27470	495.169	18.59	0.7689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,442.12690	4,332.672	38.62	0.9994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			99.67430	63.746	16.97	0.2178	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			91.41320	106.385	18.08	0.3141	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			473.31320	378.885	18.08	0.6859	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,512.49560	3,402.915	34.08	0.9985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			0.59560	0.415	34.08	0.0015	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			24.40520	26.786	20.00	0.0977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,383.23250	2,273.710	27.14	0.9951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			348.11870	418.461	16.98	0.7637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			110.01870	70.961	16.98	0.2363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			26.32320	28.933	19.87	0.1047	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			908.22320	801.433	19.87	0.8953	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			367.77430	441.246	16.97	0.7822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,672.46790	3,562.887	35.16	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,932.66080	2,823.083	30.16	0.9977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			0.76080	0.583	30.16	0.0023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,622.47600	3,512.895	34.83	0.9986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			0.57600	0.395	34.83	0.0014	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1.33250	1.210	27.14	0.0049	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.56630	0.385	35.23	0.0013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,682.46630	3,572.885	35.23	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.56480	0.384	35.30	0.0013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,692.46480	3,582.884	35.30	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.56790	0.387	35.16	0.0013	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	14.27	Put			698.80140	595.536	19.00	0.8224	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			553.60210	455.155	18.42	0.7433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			71.70210	82.655	18.42	0.2567	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			2.49650	2.395	25.06	0.0097	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,291.50950	1,182.965	21.56	0.9589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			9.60950	10.465	21.56	0.0411	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			206.75210	247.565	17.04	0.5762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			228.65210	160.065	17.04	0.4238	0.00	0	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			46.90140	53.036	19.00	0.1776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			7.34640	5.759	21.09	0.0241	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			460.46270	546.176	16.94	0.8529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			62.36270	38.676	16.94	0.1471	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			115.82070	135.864	17.74	0.3794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			397.72070	308.364	17.74	0.6206	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,984.39650	1,874.895	25.06	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			224.82710	270.543	17.03	0.6073	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,421.98890	1,529.936	23.77	0.9900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			3.88890	2.436	23.77	0.0100	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			45.72760	51.644	19.04	0.1736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			707.62760	604.144	19.04	0.8264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,065.44640	1,173.259	21.09	0.9759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			10.50900	8.516	19.18	0.0370	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,461.51530	1,569.637	23.95	0.9911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			3.41530	2.137	23.95	0.0089	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			419.85920	328.865	17.84	0.6410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			107.95920	126.365	17.84	0.3590	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			206.72710	143.043	17.03	0.3927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,002.35310	894.883	20.29	0.9170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			815.74970	709.916	19.45	0.8683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			33.84970	37.416	19.45	0.1317	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			301.25390	220.935	17.26	0.5179	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			159.35390	188.435	17.26	0.4821	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			868.60900	976.016	19.18	0.9630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			145.69920	171.963	17.40	0.4517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,030.86110	923.227	20.42	0.9226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			18.96110	20.727	20.42	0.0774	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			878.41060	985.843	19.27	0.9638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			10.31060	8.343	19.27	0.0362	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			20.45310	22.383	20.29	0.0830	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			515.10470	606.329	16.92	0.8840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			555.96620	650.611	16.90	0.9033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			37.86620	23.111	16.90	0.0967	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			57.65420	35.626	16.93	0.1377	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			475.75420	563.126	16.93	0.8623	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			327.59920	244.463	17.40	0.5483	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			53.20590	32.770	16.93	0.1287	0.00	0	16,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		468.07610	554.626	16.93	0.8577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		59.97610	37.126	16.93	0.1423	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		12.35080	13.452	21.14	0.0520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,194.25080	1,085.952	21.14	0.9480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		47.00470	28.829	16.92	0.1160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		5.68840	4.322	22.63	0.0176	0.00	0	114,600
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put		429.30040	339.251	18.38	0.6309	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call		119.60040	139.051	18.38	0.3691	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put		384.03670	300.327	18.94	0.5600	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call		168.73670	194.527	18.94	0.4400	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		201.20460	142.642	18.63	0.3406	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		328.10460	379.142	18.63	0.6594	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,394.45060	4,285.030	41.53	0.9963	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		1.35060	1.530	41.53	0.0037	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		298.89000	231.233	19.33	0.4293	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		296.79000	338.833	19.33	0.5707	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put		938.74950	836.823	21.77	0.8018	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call		81.04950	88.923	21.77	0.1982	0.00	0	150
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put		1,205.40990	1,099.180	22.39	0.8755	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call		47.70990	51.280	22.39	0.1245	0.00	0	200
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		233.99220	179.130	19.78	0.3281	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		455.09220	510.130	19.78	0.6719	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put		493.93900	416.185	20.47	0.5495	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call		249.43900	281.685	20.47	0.4505	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		628.43030	701.478	19.21	0.7619	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		161.83030	124.878	19.21	0.2381	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,173.78430	1,073.302	21.79	0.8244	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		80.38430	89.902	21.79	0.1756	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,280.80690	1,178.622	22.05	0.8492	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		67.40690	75.222	22.05	0.1508	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put		728.61830	641.018	20.58	0.6659	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call		177.41830	199.818	20.58	0.3341	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put		519.48580	443.932	19.83	0.5450	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call		272.68580	307.232	19.83	0.4550	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put		0.00000	576.035	19.90	0.6193	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call		0.00000	245.935	19.90	0.3807	12,296,740.00	50,000	50,000
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put		303.72470	250.547	18.96	0.3750	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call		455.82470	512.747	18.96	0.6250	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call		300.13860	337.696	19.33	0.4715	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put		513.63860	441.096	19.33	0.5285	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put		539.50700	465.288	19.41	0.5445	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call		286.00700	321.888	19.41	0.4555	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put		423.98870	359.657	19.05	0.4659	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call		362.68870	408.457	19.05	0.5341	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put		522.77870	452.477	18.98	0.5196	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call		324.77870	364.677	18.98	0.4804	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			585.69260	651.912	18.20	0.6763	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			270.39260	226.412	18.20	0.3237	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			665.27570	737.366	18.10	0.7228	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			219.97570	181.866	18.10	0.2772	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			678.10270	751.079	18.08	0.7298	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			212.80270	175.579	18.08	0.2702	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			231.02470	191.575	18.12	0.2877	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			646.32470	717.075	18.12	0.7123	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			825.73490	907.574	17.89	0.7974	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			148.23490	119.874	17.89	0.2026	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,105.93160	2,002.124	21.66	0.9253	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			33.43160	39.824	21.66	0.0747	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,202.99480	1,298.668	17.47	0.9132	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			748.40680	825.805	17.98	0.7627	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,851.87860	1,750.236	21.43	0.8968	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			49.37860	57.936	21.43	0.1032	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			55.49480	40.968	17.47	0.0868	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,191.78730	2,087.379	21.74	0.9332	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			29.28730	35.079	21.74	0.0668	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,577.61790	1,479.159	21.17	0.8545	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			75.11790	86.859	21.17	0.1455	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			180.90680	148.105	17.98	0.2373	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			732.06800	806.524	17.77	0.7450	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			203.46800	167.724	17.77	0.2550	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			476.81340	413.771	18.33	0.4701	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			405.41340	452.571	18.33	0.5299	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,426.63720	1,328.584	20.58	0.8131	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			109.53720	121.784	20.58	0.1869	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			193.56730	159.107	17.69	0.2431	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			766.46730	842.307	17.69	0.7569	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			389.03910	432.585	18.36	0.5099	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			516.13910	449.385	18.36	0.4901	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			544.70540	476.312	18.26	0.5006	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			386.40540	428.312	18.26	0.4994	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			745.17970	666.188	18.79	0.5983	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			288.97970	320.388	18.79	0.4017	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			733.65180	655.301	18.72	0.5893	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			301.85180	333.901	18.72	0.4107	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			749.13490	670.176	18.74	0.5940	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			299.53490	330.976	18.74	0.4060	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			745.33980	667.103	18.36	0.5734	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			341.83980	374.203	18.36	0.4266	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			0.00000	753.059	17.33	0.6771	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			0.00000	263.759	17.33	0.3229	13,187,930.00	50,000	50,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			354.60920	303.470	17.44	0.3551	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			633.30920	692.771	17.44	0.6449	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	02/03/2018	Foreign Exchange Option	13.40	Put			312.33670	265.246	17.33	0.3229	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			693.23670	756.746	17.33	0.6771	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			862.38770	780.775	18.35	0.5976	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			341.78770	370.975	18.35	0.4024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,006.72580	1,086.191	16.68	0.7899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			188.52580	157.191	16.68	0.2101	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,779.37770	1,679.701	20.25	0.8137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			137.57770	148.701	20.25	0.1863	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,476.93760	1,380.549	19.66	0.7604	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,705.36490	3,595.514	22.73	0.9628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			23.35890	24.285	22.74	0.0369	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,715.15890	3,605.285	22.74	0.9631	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,695.57220	3,585.745	22.72	0.9625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			0.00000	584.457	17.74	0.5077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.00000	493.457	17.74	0.4923	27,140.15	55	55
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,063.34910	975.387	18.72	0.6595	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			281.54910	304.387	18.72	0.3405	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			23.56490	24.514	22.73	0.0372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			590.08410	641.599	17.32	0.5883	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			808.28620	729.240	18.13	0.5721	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			376.48620	408.240	18.13	0.4279	0.00	0	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			526.30580	571.931	17.47	0.5458	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			548.10580	482.931	17.47	0.4542	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			23.77220	24.745	22.72	0.0375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			613.36560	543.380	17.62	0.4872	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			505.53300	548.526	17.53	0.5307	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			577.33300	509.526	17.53	0.4693	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,140.72600	1,225.835	16.59	0.8326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			142.52600	116.835	16.59	0.1674	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			471.88410	412.599	17.32	0.4117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			601.23870	531.912	17.59	0.4812	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			469.96740	509.807	17.67	0.5040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			631.76740	560.807	17.67	0.4960	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			688.46840	614.675	17.82	0.5221	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			436.66840	473.675	17.82	0.4779	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			481.56560	522.380	17.62	0.5128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			288.60500	312.194	18.67	0.3474	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			385.94820	418.538	18.08	0.4360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			787.74820	709.538	18.08	0.5640	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			240.71100	259.979	19.07	0.2993	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,212.51100	1,120.979	19.07	0.7007	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			489.43870	530.912	17.59	0.5188	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,125.36320	1,035.830	18.87	0.6774	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,876.98760	1,776.219	20.41	0.8284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			125.18760	135.219	20.41	0.1716	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			405.54290	439.853	17.98	0.4525	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			747.34290	670.853	17.98	0.5475	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			1,040.40500	953.194	18.67	0.6526	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			112.97080	121.929	20.58	0.1569	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			943.27280	859.298	18.45	0.6213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			321.47280	348.298	18.45	0.3787	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			308.32830	333.962	18.53	0.3665	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			980.12830	894.962	18.53	0.6335	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			263.56320	284.830	18.87	0.3226	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			300.76040	325.633	18.58	0.3592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			392.37850	425.536	18.04	0.4415	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			774.17850	696.536	18.04	0.5585	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			492.86910	432.065	17.36	0.4239	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			571.06910	621.065	17.36	0.5761	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,984.77080	1,882.929	20.58	0.8431	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			248.77920	268.754	19.00	0.3076	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			305.76480	331.163	18.55	0.3640	0.00	0	490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			987.56480	902.163	18.55	0.6360	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,301.68110	1,208.326	19.27	0.7225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			219.88110	237.326	19.27	0.2775	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,002.56040	916.633	18.58	0.6408	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			675.67840	602.502	17.79	0.5164	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,522.02990	1,622.947	16.82	0.9118	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			63.82990	53.947	16.82	0.0882	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,342.83630	1,248.707	19.37	0.7320	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			211.03630	227.707	19.37	0.2680	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,180.57920	1,089.754	19.00	0.6924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			172.18450	142.780	16.65	0.1954	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			503.54280	441.987	17.39	0.4300	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			561.74280	610.987	17.39	0.5700	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			857.79250	928.051	16.81	0.7314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			259.59250	219.051	16.81	0.2686	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			443.87840	481.502	17.79	0.4836	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			92.79780	74.096	16.46	0.1168	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			639.79920	695.165	17.21	0.6187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			421.59920	366.165	17.21	0.3813	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,384.35780	1,289.490	19.46	0.7412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			202.55780	218.490	19.46	0.2588	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,050.38450	1,131.780	16.65	0.8046	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			318.80080	345.385	18.47	0.3762	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,269.03180	1,176.320	19.20	0.7147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			227.23180	245.320	19.20	0.2853	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,605.19280	1,507.452	19.94	0.7844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			163.39280	176.452	19.94	0.2156	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,340.99780	1,433.095	16.46	0.8832	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			462.37360	501.573	17.71	0.4981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			374.46910	322.938	17.11	0.3510	0.00	0	17,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			692.66910	751.939	17.11	0.6490	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,417.67480	2,312.619	21.27	0.8900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			75.87480	81.619	21.27	0.1100	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			950.60080	866.385	18.47	0.6238	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			67.32350	56.804	16.71	0.0927	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			748.73880	811.944	17.00	0.6790	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			330.53880	282.943	17.00	0.3210	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			497.42650	539.565	17.55	0.5247	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			589.22650	520.565	17.55	0.4753	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			644.17360	572.573	17.71	0.5019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			760.71160	683.640	18.01	0.5530	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,857.43640	1,962.803	17.84	0.9435	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			39.23640	33.803	17.84	0.0565	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,268.60860	2,164.490	21.03	0.8758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			86.80860	93.490	21.03	0.1242	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,485.52350	1,585.804	16.71	0.9073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			132.93210	143.646	20.31	0.1808	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			838.89060	907.982	16.84	0.7229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			270.69060	228.982	16.84	0.2771	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			957.10750	1,034.268	16.72	0.7720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			208.90750	175.268	16.72	0.2280	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			398.91160	432.640	18.01	0.4470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			81.54440	64.605	16.43	0.1046	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,039.13020	1,936.796	20.67	0.8500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			107.33020	115.796	20.67	0.1500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,309.88150	1,216.369	19.29	0.7244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			218.08150	235.369	19.29	0.2756	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,814.73210	1,714.646	20.31	0.8192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			185.13760	199.549	19.66	0.2396	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			760.33870	824.332	16.98	0.6849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			322.13870	275.332	16.98	0.3151	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			289.83280	246.168	16.89	0.2916	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			808.03280	875.168	16.89	0.7084	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,399.74440	1,493.605	16.43	0.8954	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			1,067.79370	980.712	18.58	0.6471	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			307.99370	331.712	18.58	0.3529	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			857.27170	779.411	17.74	0.5489	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			464.67170	497.811	17.74	0.4511	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,385.52830	1,293.238	18.89	0.6962	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			285.12830	303.838	18.89	0.3038	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,071.81100	1,971.558	20.14	0.8128	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			161.41100	172.158	20.14	0.1872	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,572.85240	1,477.959	19.21	0.7290	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			253.55240	269.559	19.21	0.2710	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			561.33040	499.122	16.97	0.4204	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			672.03040	720.722	16.97	0.5796	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,937.19140	1,838.744	19.85	0.7895	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			187.89140	200.344	19.85	0.2105	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,907.64370	1,810.184	19.71	0.7761	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			208.14370	221.684	19.71	0.2239	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			161.94980	135.989	15.99	0.1649	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,352.44980	1,437.489	15.99	0.8351	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			671.13000	718.029	16.97	0.5683	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			600.63000	536.529	16.97	0.4317	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			939.55780	860.017	17.74	0.5606	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			474.45780	505.917	17.74	0.4394	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,009.25000	927.610	17.84	0.5802	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			450.75000	480.110	17.84	0.4198	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,358.85900	1,443.420	15.94	0.8324	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			167.35900	140.920	15.94	0.1676	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			2,017.39220	1,918.998	19.80	0.7875	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			198.89220	211.498	19.80	0.2125	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			873.28050	796.340	17.54	0.5350	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			516.98050	551.040	17.54	0.4650	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,732.87400	1,637.678	19.18	0.7274	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			281.77400	297.678	19.18	0.2726	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			582.75470	520.924	16.75	0.4070	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			761.65470	810.924	16.75	0.5930	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,122.31890	2,023.631	19.78	0.7862	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			211.21890	223.631	19.78	0.2138	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			891.58290	947.255	16.50	0.6370	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			513.38290	457.655	16.50	0.3630	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,243.21670	1,319.139	15.99	0.7679	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			275.01670	239.538	15.99	0.2321	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,544.26750	2,443.236	20.23	0.8198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			182.46750	192.837	20.23	0.1802	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,032.90030	3,143.656	17.12	0.9795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.70030	14.056	17.12	0.0205	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,277.63660	1,354.993	15.96	0.7781	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			259.43660	225.393	15.96	0.2219	225,392.60	1,000	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,471.69840	1,381.577	18.54	0.6634	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			379.89840	401.177	18.54	0.3366	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,305.59880	1,384.090	15.94	0.7861	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			247.39880	214.490	15.94	0.2139	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,495.32190	1,404.780	18.58	0.6681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			373.52190	394.380	18.58	0.3319	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,655.19720	1,747.804	15.85	0.8656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			136.99720	118.204	15.85	0.1344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,786.20720	1,692.406	19.15	0.7204	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			304.40720	322.006	19.15	0.2796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			861.34400	915.189	16.57	0.6230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			543.14400	485.589	16.57	0.3770	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	Call			2,086.43750	2,188.229	16.01	0.9252	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			68.23750	58.629	16.01	0.0748	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,242.38670	1,156.950	18.07	0.6125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			450.58670	476.550	18.07	0.3875	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,548.50280	2,655.751	16.17	0.9628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			30.30280	26.151	16.17	0.0372	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,458.49170	1,542.728	15.81	0.8259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			190.29170	163.128	15.81	0.1741	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,670.35050	2,568.514	20.40	0.8320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			168.55050	178.114	20.40	0.1680	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,168.98340	1,085.883	17.92	0.5941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			477.18340	505.483	17.92	0.4059	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,080.16780	1,148.714	16.14	0.7147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			361.96780	319.114	16.14	0.2853	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,810.85760	1,716.735	19.18	0.7245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			299.05760	316.335	19.18	0.2755	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,163.05570	1,235.472	16.07	0.7429	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			314.85570	275.872	16.07	0.2571	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,738.38290	1,833.152	15.88	0.8794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			120.18290	103.552	15.88	0.1206	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			976.64180	1,037.264	16.30	0.6741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			438.44180	387.664	16.30	0.3259	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,643.23140	2,541.560	20.37	0.8295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			171.43140	181.160	20.37	0.1705	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,130.68620	1,201.622	16.10	0.7321	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			332.48620	292.022	16.10	0.2679	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,729.08530	1,635.231	19.04	0.7109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			317.28530	334.831	19.04	0.2891	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			987.73230	1,048.979	16.28	0.6787	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			429.53230	379.379	16.28	0.3213	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,348.76370	2,249.170	19.96	0.7988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			206.96370	218.770	19.96	0.2012	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			682.26780	724.086	17.07	0.5317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			764.06780	694.486	17.07	0.4683	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,472.65420	3,366.558	21.71	0.8871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			110.85420	116.158	21.71	0.1129	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			723.17990	768.267	16.94	0.5542	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			704.97990	638.667	16.94	0.4458	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,377.58910	3,271.727	21.53	0.8823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			115.78910	121.326	21.53	0.1177	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			798.84510	848.814	16.73	0.5930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			610.64510	549.214	16.73	0.4070	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,571.18040	2,469.972	20.27	0.8225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			179.38040	189.572	20.27	0.1775	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,311.22510	3,205.535	21.41	0.8787	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			119.42510	125.135	21.41	0.1213	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			794.20820	843.884	16.75	0.5907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			616.00820	554.284	16.75	0.4093	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,113.10290	3,007.988	21.05	0.8670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			131.30290	137.588	21.05	0.1330	137,588.40	1,000	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			766.87210	814.804	16.82	0.5769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			648.67210	585.204	16.82	0.4231	585,204.00	1,000	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,866.19000	1,963.894	15.93	0.8984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			97.99000	84.294	15.93	0.1016	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			836.82140	889.162	16.64	0.6115	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			568.62140	509.562	16.64	0.3885	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,038.04680	2,933.174	20.91	0.8622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			136.24680	142.774	20.91	0.1378	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			624.98630	663.133	17.28	0.4989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			856.78630	783.533	17.28	0.5011	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,857.56310	1,955.082	15.92	0.8972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			99.36310	85.482	15.92	0.1028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			812.90750	863.761	16.70	0.5999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			594.70750	534.161	16.70	0.4001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,788.48060	2,685.957	20.56	0.8426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			156.68060	165.557	20.56	0.1574	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			808.19470	858.753	16.71	0.5976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			599.99470	539.153	16.71	0.4024	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			96.50060	101.143	22.29	0.0985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,788.30060	3,681.543	22.29	0.9015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			97.29270	101.973	22.25	0.0993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,769.09270	3,662.373	22.25	0.9007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,028.42230	1,931.766	19.50	0.7579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			256.62230	271.366	19.50	0.2421	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			96.89460	101.556	22.27	0.0989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,778.69460	3,671.956	22.27	0.9011	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,883.41950	1,789.159	19.25	0.7264	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			305.61950	323.059	19.25	0.2736	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			602.50560	542.583	16.69	0.3962	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			844.70560	896.483	16.69	0.6038	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,290.96090	2,192.392	19.83	0.7827	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			233.16090	246.292	19.83	0.2173	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			701.69730	636.856	16.89	0.4349	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			770.39730	817.356	16.89	0.5651	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			614.33540	555.682	16.64	0.3889	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			902.33540	955.782	16.64	0.6111	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			647.15850	684.678	17.44	0.4800	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,000.45850	925.778	17.44	0.5200	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,141.33250	2,045.696	19.45	0.7450	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			298.03250	314.596	19.45	0.2550	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			836.14590	767.351	17.10	0.4688	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			742.84590	786.251	17.10	0.5312	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	24/07/2018	Foreign Exchange Option	15.72	Put		1,957.84240	1,864.330	19.19	0.7188	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		334.54240	353.231	19.19	0.2812	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		898.51070	827.420	17.24	0.4883	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		707.41070	748.520	17.24	0.5117	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		2,038.12970	1,944.015	19.26	0.7256	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		330.02970	348.315	19.26	0.2744	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		620.00420	561.926	16.61	0.3853	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		931.90420	986.226	16.61	0.6147	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		2,463.97650	2,365.593	19.84	0.7793	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		255.87650	269.893	19.84	0.2207	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		1,932.11880	2,027.465	15.44	0.8848	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		921.93680	975.056	16.65	0.6046	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		654.73680	595.356	16.65	0.3954	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		2,338.92450	2,242.497	19.65	0.7599	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		286.12450	302.197	19.65	0.2401	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		124.91880	107.765	15.44	0.1152	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,118.54970	1,042.150	17.59	0.5396	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		638.84970	675.050	17.59	0.4604	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		272.47590	287.420	19.94	0.2203	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,217.67930	2,123.913	19.37	0.7286	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		347.17930	366.413	19.37	0.2714	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		635.09680	578.682	16.54	0.3758	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		1,014.59680	1,071.182	16.54	0.6242	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		2,662.97590	2,564.920	19.94	0.7797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,284.27110	2,190.823	19.36	0.7266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		361.27110	381.323	19.36	0.2734	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,636.79450	1,719.005	15.76	0.8014	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		269.79450	238.505	15.76	0.1986	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,234.13320	3,347.376	15.28	0.9778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		17.13320	16.876	15.28	0.0222	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,559.38630	1,640.823	15.87	0.7826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		302.38630	270.323	15.87	0.2174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,491.15690	1,407.794	18.13	0.6023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		568.15690	598.294	18.13	0.3977	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,890.96650	1,979.235	15.21	0.8590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		173.96650	148.735	15.21	0.1410	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,808.64790	1,894.536	15.38	0.8417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		201.64790	174.036	15.38	0.1583	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,143.22620	2,051.557	19.18	0.7082	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		390.22620	412.057	19.18	0.2918	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,200.99820	2,108.583	19.26	0.7159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		377.99820	399.083	19.26	0.2841	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		1,779.37090	1,864.388	15.45	0.8352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		212.37090	183.888	15.45	0.1648	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		567.78010	515.198	16.31	0.3419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		1,134.78010	1,195.698	16.31	0.6581	0.00	0	1,464

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	Call			1,093.79720	1,152.745	16.41	0.6428	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			606.79720	552.245	16.41	0.3572	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,048.44790	2,947.832	20.32	0.8049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			245.44790	258.332	20.32	0.1951	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,298.72510	1,370.847	16.13	0.7122	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			441.72510	400.347	16.13	0.2878	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,234.20730	2,141.374	19.30	0.7203	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			371.20730	391.874	19.30	0.2797	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			645.72540	681.135	17.78	0.4405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,288.72540	1,210.635	17.78	0.5595	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			642.71750	677.958	17.79	0.4389	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,295.71750	1,217.458	17.79	0.5611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			648.74310	684.323	17.77	0.4421	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,281.74310	1,203.823	17.77	0.5579	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,371.84680	2,277.421	19.43	0.7305	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			363.24680	382.521	19.43	0.2695	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			646.83050	591.661	16.49	0.3676	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,088.23050	1,146.761	16.49	0.6324	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,845.08970	2,746.547	20.03	0.7805	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			286.48970	301.647	20.03	0.2195	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,048.57970	980.006	17.26	0.4799	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			859.77970	905.706	17.26	0.5201	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,430.08590	1,351.145	17.88	0.5665	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			680.18590	715.746	17.88	0.4335	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,538.94290	2,443.888	19.49	0.7312	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			383.44290	402.988	19.49	0.2688	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			658.90780	605.008	16.43	0.3586	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,173.40780	1,234.108	16.43	0.6414	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,013.81170	2,914.691	20.07	0.7777	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			308.31170	323.791	20.07	0.2223	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,826.19030	2,728.753	19.81	0.7582	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			341.79030	359.053	19.81	0.2418	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			67.28900	52.489	13.57	0.0611	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,492.88900	2,592.790	13.57	0.9389	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,155.73840	1,215.343	16.48	0.6322	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			690.13840	635.043	16.48	0.3678	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,291.45720	1,217.171	17.62	0.5293	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			774.75720	815.471	17.62	0.4707	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,715.49420	2,620.110	19.58	0.7343	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			396.49420	416.511	19.58	0.2657	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			668.13720	615.468	16.38	0.3510	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,249.13720	1,311.868	16.38	0.6490	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,245.59490	3,145.992	20.20	0.7818	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			316.59490	332.392	20.20	0.2182	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			779.42570	818.667	17.86	0.4547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,445.82570	1,369.367	17.86	0.5453	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			776.37400	815.457	17.87	0.4533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,452.77400	1,376.157	17.87	0.5467	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			782.49030	821.896	17.84	0.4560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,438.89030	1,362.596	17.84	0.5440	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,897.48560	2,801.181	19.85	0.7335	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			421.38560	441.481	19.85	0.2665	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			682.26720	630.706	16.46	0.3435	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,336.16720	1,401.006	16.46	0.6565	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,468.45100	3,366.551	20.56	0.7796	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			342.35100	356.851	20.56	0.2204	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,469.26910	1,395.965	18.02	0.5180	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			927.36910	972.465	18.02	0.4820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,426.16290	1,491.471	16.90	0.6373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			839.86290	785.271	16.90	0.3627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			938.28290	983.539	18.29	0.4696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,621.98290	1,547.339	18.29	0.5304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			935.20740	980.311	18.30	0.4684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,628.90740	1,554.111	18.30	0.5316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			941.36320	986.771	18.28	0.4708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,615.06320	1,540.571	18.28	0.5292	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,516.04410	1,583.077	17.36	0.6181	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,031.24410	974.477	17.36	0.3819	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,511.67320	1,578.550	17.37	0.6169	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,036.87320	979.950	17.37	0.3831	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,507.32350	1,574.030	17.38	0.6156	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,042.52350	985.430	17.38	0.3844	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,408.80010	1,471.253	18.74	0.5160	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,929.30010	1,860.653	18.74	0.4840	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,372.00730	5,272.605	22.87	0.7378	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			651.50730	683.205	22.87	0.2622	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,405.51340	1,467.830	18.75	0.5151	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,936.01340	1,867.230	18.75	0.4849	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,402.23580	1,464.408	18.76	0.5142	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,942.73580	1,873.808	18.76	0.4858	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,125.95730	2,196.861	18.27	0.6226	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,504.95730	1,442.761	18.27	0.3774	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,121.70090	2,192.520	18.27	0.6217	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,510.70090	1,448.420	18.27	0.3783	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,117.45440	2,188.189	18.28	0.6209	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,516.45440	1,454.089	18.28	0.3791	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,623.82500	1,561.991	18.46	0.3849	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,161.62500	2,233.391	18.46	0.6151	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,305.53370	2,375.015	18.45	0.6278	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,605.53370	1,540.815	18.45	0.3722	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,301.19780	2,371.084	18.47	0.6270	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,611.19780	1,546.884	18.47	0.3730	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,296.87110	2,366.712	18.47	0.6262	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,616.87110	1,552.512	18.47	0.3738	0.00	0	0
Total \$ / R Option												26,460,289.70	103,461	3,883,977
Total \$ / R												666,854,878.70	149,995	5,276,781
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.72750			13.61810			0.0000	27,455.00	2	606
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			13.92900			13.81820			0.0000	0.00	0	138
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			14.12960			14.01820			0.0000	0.00	0	83
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			14.33050			14.21700			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			14.96860			14.84480			0.0000	0.00	0	0
Total \$ / R MAXI Future												27,455.00	2	827
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				16,292.85690	19,274.387	17.23	0.4898	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				29,482.85690	21,524.387	17.23	0.5102	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				15,935.38720	18,843.483	17.26	0.4821	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				30,125.38720	22,093.483	17.26	0.5179	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				16,657.03850	19,713.048	17.20	0.4976	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				28,847.03850	20,963.048	17.20	0.5024	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				58,051.50420	63,117.399	17.34	0.5822	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				48,231.50420	42,217.399	17.34	0.4178	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				57,577.52350	62,605.602	17.35	0.5791	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				48,757.52350	42,705.602	17.35	0.4209	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				58,528.26470	63,632.362	17.33	0.5852	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				47,708.26470	41,732.362	17.33	0.4148	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				75,352.29840	80,051.150	16.86	0.5701	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				66,532.29840	60,091.150	16.86	0.4299	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				74,912.10790	79,582.407	16.87	0.5678	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				67,092.10790	60,622.407	16.87	0.4322	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				75,794.80550	80,522.707	16.84	0.5723	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				65,974.80550	59,562.707	16.84	0.4277	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				75,387.64880	69,254.977	16.75	0.4105	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				95,642.21710	100,836.458	16.76	0.5876	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				75,942.21710	69,786.458	16.76	0.4124	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				96,535.05910	101,775.531	16.74	0.5913	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				74,835.05910	68,725.531	16.74	0.4087	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				96,087.64880	101,304.977	16.75	0.5895	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				6,471.58070	5,679.786	0.75	0.5672	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				5,266.72380	4,477.809	0.73	0.5015	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				5,266.72380	4,477.809	0.73	0.4985	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				4,854.96920	4,062.138	0.74	0.4665	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				5,854.96920	5,062.138	0.74	0.5335	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				4,471.58070	3,679.786	0.75	0.4328	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				151,167.31740	157,840.823	17.37	0.6169	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				103,687.31740	97,980.823	17.37	0.3831	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		150,732.35250	157,388.788	17.38	0.6156		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		104,252.35250	98,528.788	17.38	0.3844		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		151,604.40760	158,293.593	17.36	0.6181		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		103,124.40760	97,433.593	17.36	0.3819		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											27,455.00	2	827
£ / R	On 01/12/2017	Foreign Exchange Future			18.44450	18.34500			0.0000		0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Future			18.47870	18.37340			0.0000		0.00	0	10
£ / R	On 18/12/2017	Foreign Exchange Future			18.48920	18.38400			0.0000	21,262,580.00		1,150	212,017
£ / R	On 31/01/2018	Foreign Exchange Future			18.65540	18.54880			0.0000	0.00		0	10
£ / R	On 01/03/2018	Foreign Exchange Future			18.75770	18.65070			0.0000	0.00		0	17
£ / R	On 15/03/2018	Foreign Exchange Future			18.80860	18.70140			0.0000	0.00		0	38
£ / R	On 19/03/2018	Foreign Exchange Future			18.82320	18.71600			0.0000	4,705,800.00		250	13,065
£ / R	On 18/06/2018	Foreign Exchange Future			19.15380	19.04550			0.0000	0.00		0	4,422
£ / R	On 17/09/2018	Foreign Exchange Future			19.48830	19.37640			0.0000	428,742.60		22	3,576
£ / R	On 14/06/2019	Foreign Exchange Future			20.26300	20.13710			0.0000	0.00		0	0
Total £ / R Future											26,397,122.60	1,422	233,155
£ / R	On 01/12/2017	Foreign Exchange Option	19.19	Put		845.51770	745.500	14.53	1.0000		0.00	0	0
£ / R	On 01/12/2017	Foreign Exchange Option	19.19	Call		0.51770	0.000	14.53	0.0000		0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Put		467.80770	384.372	19.62	0.5929		0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Call		181.20770	203.072	19.62	0.4071		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		0.28230	0.191	42.24	0.0004		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		6,756.28230	6,650.991	42.24	0.9996		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put		231.20530	176.419	18.93	0.3423		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call		415.20530	465.619	18.93	0.6577		0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put		1,446.41600	1,343.310	22.37	0.9184		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call		30.41600	32.509	22.37	0.0816		0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		0.27790	0.188	42.24	0.0004		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		6,766.27790	6,660.988	42.24	0.9996		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		0.27360	0.184	42.24	0.0004		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		6,776.27360	6,670.984	42.24	0.9996		0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Put		792.55750	720.686	19.09	0.5536		0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Call		431.35750	466.087	19.09	0.4464		0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Put		1,039.39960	966.994	18.77	0.5872		0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Call		460.09960	494.694	18.77	0.4128		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Put		935.72040	867.801	18.39	0.5322		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Call		587.12040	626.401	18.39	0.4678		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call		1,679.80100	1,763.569	17.79	0.8321		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put		193.80100	170.369	17.79	0.1679		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call		1,695.64150	1,779.779	17.79	0.8351		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put		189.64150	166.579	17.79	0.1649		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call		1,865.92040	1,953.728	17.80	0.8644		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put		149.92040	130.528	17.80	0.1356		0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	19/03/2018		Foreign Exchange Option	20.14	Put		1,725.20570	1,638.489	19.34	0.7225	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	20.14	Call		301.20570	321.689	19.34	0.2775	0.00	0	500
£ / R	On	19/03/2018		Foreign Exchange Option	17.22	Call		1,687.71280	1,771.665	17.79	0.8336	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.22	Put		191.71280	168.465	17.79	0.1664	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	19.00	Put		907.20670	840.588	18.26	0.5177	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	19.00	Call		623.20670	663.788	18.26	0.4823	0.00	0	1,500
£ / R	On	18/06/2018		Foreign Exchange Option	17.90	Call		1,623.29350	1,695.363	17.21	0.7245	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.90	Put		477.79350	441.563	17.21	0.2755	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.91	Call		1,616.64140	1,688.523	17.21	0.7231	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.91	Put		481.14140	444.723	17.21	0.2769	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.89	Call		1,629.96140	1,702.219	17.21	0.7260	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.89	Put		474.46140	438.419	17.21	0.2740	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.26	Call		1,783.94230	1,860.521	17.05	0.6930	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.26	Put		667.54230	632.221	17.05	0.3070	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.24	Call		1,796.45580	1,873.333	17.05	0.6955	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.24	Put		660.05580	625.033	17.05	0.3045	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.25	Call		1,790.18910	1,866.923	17.05	0.6942	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.25	Put		663.78910	628.623	17.05	0.3058	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		2,489.48780	2,580.531	17.14	0.6913	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		992.38780	957.531	17.14	0.3087	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		2,501.43760	2,592.696	17.13	0.6931	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		984.33760	949.696	17.13	0.3069	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		2,495.45330	2,586.613	17.14	0.6922	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		988.35330	953.613	17.14	0.3078	0.00	0	0
Total £ / R Option											0.00	0	3,700	
Total £ / R											26,397,122.60	1,422	236,855	
¥ / R	On	18/12/2017		Foreign Exchange Future			0.12191	0.12169		0.0000	0.00	0	195	
¥ / R	On	19/03/2018		Foreign Exchange Future			0.12436	0.12413		0.0000	0.00	0	0	
¥ / R	On	18/06/2018		Foreign Exchange Future			0.12684	0.12661		0.0000	0.00	0	0	
¥ / R	On	17/09/2018		Foreign Exchange Future			0.12940	0.12915		0.0000	0.00	0	0	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.14175	0.14136		0.0000	0.00	0	0	
Total ¥ / R Future											0.00	0	195	
¥ / R	On	18/12/2017		Foreign Exchange Option	0.13	Call		38.02710	40.025	25.21	0.1245	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.13	Put		868.72710	848.525	25.21	0.8755	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.11	Call		1,177.51440	1,200.012	25.99	0.9687	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.11	Put		8.21440	8.512	25.99	0.0313	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.12	Call		330.01880	341.680	22.43	0.6373	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.12	Put		160.71880	150.180	22.43	0.3627	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.12	Call		752.71150	763.704	19.50	0.6516	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.12	Put		339.71150	327.703	19.50	0.3484	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.13	Call		342.99180	347.470	21.28	0.3725	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.13	Put		929.99180	911.470	21.28	0.6275	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.11	Call		1,470.62150	1,488.237	17.54	0.9089	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			57.62150	52.237	17.54	0.0911	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			625.94730	632.734	20.66	0.4661	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			965.34730	948.934	20.66	0.5339	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			358.60900	359.274	21.98	0.2990	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,698.00900	1,675.474	21.98	0.7010	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,073.75620	1,084.797	18.99	0.6792	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			413.15620	400.997	18.99	0.3208	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			84.80000	60.300		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			1,084.80000	1,060.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			915.20000	939.700		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			1,949.81960	1,970.385	19.41	0.6844	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			814.01960	795.685	19.41	0.3156	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,507.84810	1,527.359	20.72	0.5701	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,372.04810	1,352.659	20.72	0.4299	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,501.02820	2,525.201	17.34	0.8113	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			365.22820	350.501	17.34	0.1887	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			16.28850		16.17810			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.29900		16.21740			0.0000	5,280,876.00	324	110,495
€ / R	On	27/12/2017	Foreign Exchange Future			16.33090		16.24990			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.46660		16.38410			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.56720		16.48420			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.62250		16.53930			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.63740		16.55420			0.0000	5,656,716.00	340	43,992
€ / R	On	29/03/2018	Foreign Exchange Future			16.67460		16.59150			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.97650		16.89250			0.0000	0.00	0	796
€ / R	On	17/09/2018	Foreign Exchange Future			17.32640		17.23940			0.0000	450,486.40	26	4,892
€ / R	On	14/12/2018	Foreign Exchange Future			17.67180		17.58140			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.46320		18.36240			0.0000	0.00	0	0
Total € / R Future												11,388,078.40	690	163,002
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			431.01960	335.493	15.50	0.6735	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			89.11960	103.993	15.50	0.3265	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			78.13720	54.269	15.86	0.1773	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			125.10660	135.273	16.47	0.3527	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			357.57920	401.634	15.87	0.7115	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			140.17920	102.634	15.87	0.2885	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			245.88350	275.243	15.89	0.5772	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			228.48350	176.243	15.89	0.4228	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			495.53720	553.269	15.86	0.8227	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			0.13380	0.573	24.96	0.0022	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			656.32430	724.766	15.84	0.9031	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			38.92430	25.766	15.84	0.0969	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,087.73220	2,169.837	24.47	0.9968	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			0.33220	0.837	24.47	0.0032	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			437.70660	366.273	16.47	0.6473	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			168.40760	184.228	16.12	0.4433	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			107.26650	115.185	16.65	0.3116	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			489.86650	416.184	16.65	0.6884	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.14750	0.080	35.96	0.0003	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,192.74750	5,111.080	35.96	0.9997	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,217.53380	2,299.573	24.96	0.9978	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,847.85810	1,765.625	22.12	0.9832	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			5.16850	4.542	22.17	0.0165	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,857.76850	1,775.542	22.17	0.9835	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			5.34970	4.709	22.08	0.0171	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,837.94970	1,755.709	22.08	0.9829	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			341.00760	275.228	16.12	0.5567	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			5.25810	4.624	22.12	0.0168	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			97.38380	72.966	17.96	0.1705	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			727.28380	783.866	17.96	0.8295	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			225.02690	196.335	17.26	0.2673	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			809.12690	862.935	17.26	0.7327	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			520.82900	474.267	16.92	0.4381	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			595.02900	631.467	16.92	0.5619	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			894.95390	835.613	17.40	0.5799	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			424.25390	448.113	17.40	0.4201	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,759.21920	1,836.127	16.34	0.9045	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			75.01920	68.727	16.34	0.0955	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			29.84770	27.915	18.61	0.0396	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,584.04770	2,665.315	18.61	0.9604	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			887.56130	828.999	17.30	0.5722	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			441.76130	466.399	17.30	0.4278	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,768.43050	1,845.417	16.37	0.9055	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			74.23050	68.017	16.37	0.0945	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,602.84170	1,672.778	16.02	0.8839	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			98.64170	85.378	16.02	0.1161	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,560.81320	1,629.927	16.03	0.8761	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			106.61320	92.527	16.03	0.1239	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,777.65000	1,854.716	16.39	0.9064	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			73.45000	67.316	16.39	0.0936	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			581.74770	535.351	16.74	0.4457	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			635.94770	672.751	16.74	0.5543	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			689.06700	728.428	16.65	0.5834	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			524.86700	481.028	16.65	0.4166	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			1,032.52430	971.650	17.45	0.6060	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			414.02430	436.250	17.45	0.3940	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			244.22610	225.561	15.52	0.1973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,629.31610	1,694.480	15.52	0.8011	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			246.81610	227.980	15.52	0.1989	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			241.65850	223.159	15.52	0.1957	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,708.18990	2,788.011	16.35	0.9345	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			65.68990	61.511	16.35	0.0655	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,290.13870	1,346.341	15.67	0.7156	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			397.63870	369.842	15.67	0.2844	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,636.72610	1,702.061	15.52	0.8027	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			81.19060	87.498	21.71	0.0762	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			2,970.24330	3,051.382	16.60	0.9506	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			47.74330	44.882	16.60	0.0494	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,037.34710	1,083.576	15.99	0.6297	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			584.84710	547.076	15.99	0.3703	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,644.15850	1,709.659	15.52	0.8043	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			338.17460	354.001	18.29	0.2700	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,179.28310	3,261.211	16.80	0.9609	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			36.78310	34.711	16.80	0.0391	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,828.00290	1,897.289	15.44	0.8408	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			185.50290	170.789	15.44	0.1592	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,818.69060	4,740.998	21.71	0.9238	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,784.03720	3,707.172	20.27	0.8852	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			126.53720	133.672	20.27	0.1148	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,055.67460	1,987.501	18.29	0.7300	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,599.84070	4,520.524	21.23	0.8594	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			209.24070	216.924	21.23	0.1406	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,062.89180	1,104.543	16.14	0.5649	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,058.50780	1,100.003	16.15	0.5633	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			929.10780	883.603	16.15	0.4367	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,054.14040	1,095.486	16.16	0.5617	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			923.49180	878.143	16.14	0.4351	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,061.44560	3,143.949	15.03	0.9365	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			934.74040	889.086	16.16	0.4383	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			72.04560	67.549	15.03	0.0635	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,664.49360	1,725.677	15.43	0.7414	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			425.09360	399.277	15.43	0.2586	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1,050.40750	1,087.592	16.55	0.5045	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,359.00750	1,305.792	16.55	0.4955	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			1,046.74300	1,083.804	16.56	0.5032	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,365.34300	1,312.004	16.56	0.4968	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			1,054.08480	1,091.394	16.55	0.5058	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,352.68480	1,299.594	16.55	0.4942	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,260.70310	2,322.990	15.79	0.7130	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			758.30310	719.790	15.79	0.2870	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,254.90370	2,317.081	15.80	0.7119	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			762.50370	723.881	15.80	0.2881	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,249.12520	2,311.185	15.81	0.7108	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			766.72520	727.985	15.81	0.2892	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												11,388,078.40	690	1,016,840
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.42160		10.32100			0.0000	2,501,184.00	240	15,928
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.43640		10.33560			0.0000	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Future			10.46770		10.36640			0.0000	0.00	0	5
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.57020		10.46790			0.0000	0.00	0	656
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.72050		10.61720			0.0000	0.00	0	5,118
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.87300		10.76750			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			11.02260		10.91510			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.35890		11.24430			0.0000	0.00	0	0
Total AU\$ / R Future												2,501,184.00	240	32,519
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,541.14190	1,440.767	26.16	0.9881	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			2.09710	2.315	26.23	0.0116	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,551.09710	1,450.715	26.23	0.9884	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			2.05340	2.264	26.30	0.0113	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,561.05340	1,460.664	26.30	0.9887	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			2.14190	2.367	26.16	0.0119	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			408.86840	481.386	17.27	0.8289	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			73.26840	44.986	17.27	0.1711	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			401.53960	473.310	17.28	0.8232	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			75.93960	46.910	17.28	0.1768	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			416.26640	489.523	17.26	0.8345	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			70.66640	43.123	17.26	0.1655	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			453.31810	378.196	17.44	0.6169	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			139.71810	165.896	17.44	0.3831	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			629.73200	701.656	15.42	0.7590	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			161.83200	131.456	15.42	0.2410	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			622.97350	694.434	15.42	0.7552	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			165.07350	134.234	15.42	0.2448	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			636.53170	708.997	15.42	0.7627	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			158.63170	128.797	15.42	0.2373	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			413.26870	362.105	15.00	0.4007	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			535.52240	587.271	15.01	0.5960	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			418.32240	366.771	15.01	0.4040	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			530.60720	581.971	15.01	0.5926	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			423.40720	371.471	15.01	0.4074	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			540.46870	592.605	15.00	0.5993	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			446.43240	482.702	15.20	0.4636	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			788.93240	719.702	15.20	0.5364	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			443.05440	479.063	15.21	0.4610	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			795.55440	726.063	15.21	0.5390	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			439.70020	475.448	15.23	0.4585	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			802.20020	732.448	15.23	0.5415	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,031.96980	957.214	15.31	0.5748	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			462.87420	496.262	15.29	0.4294	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,017.77420	943.662	15.29	0.5706	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			459.96260	493.028	15.30	0.4273	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,024.86260	950.428	15.30	0.5727	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			457.06980	489.814	15.31	0.4252	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			934.85880	998.911	14.63	0.6056	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			690.55880	640.011	14.63	0.3944	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			930.16460	993.977	14.63	0.6036	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			695.86460	645.077	14.63	0.3964	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			925.49660	989.070	14.64	0.6017	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			701.19660	650.170	14.64	0.3983	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,501,184.00	240	32,519
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.77230		10.59670			0.0000	0.00	0	1,050
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.94360		10.76580			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.11160		10.93350			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			194.83800	302.315	17.45	0.7250	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			138.13800	70.015	17.45	0.2750	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			189.50000	295.084	17.43	0.7167	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			142.80000	72.784	17.43	0.2833	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			200.27260	309.628	17.47	0.7331	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			133.57260	67.329	17.47	0.2669	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			804.54330	947.140	15.35	0.8503	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			108.74330	73.540	15.35	0.1497	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			796.85970	938.882	15.36	0.8475	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			111.05970	75.282	15.36	0.1525	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			812.26080	955.430	15.35	0.8531	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			106.46080	71.830	15.35	0.1469	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			551.98020	645.314	15.04	0.6160	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			438.48020	353.714	15.04	0.3840	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			547.17070	639.871	15.05	0.6128	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			443.67070	358.271	15.05	0.3872	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			556.82300	650.792	15.03	0.6192	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			433.32300	349.192	15.03	0.3808	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Future			13.93390		13.85280			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.24160		14.15930			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.54840		14.46470			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.86230		14.77560			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.21300		16.10750			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			154.66140	178.230	18.53	0.4396	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			331.86140	274.330	18.53	0.5604	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			151.34960	174.419	18.56	0.4328	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			338.54960	280.519	18.56	0.5672	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			158.03290	182.108	18.49	0.4465	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			325.23290	268.208	18.49	0.5535	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			516.48020	560.130	16.66	0.5464	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			507.18020	468.530	16.66	0.4536	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			512.10400	555.098	16.66	0.5433	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			512.80400	473.498	16.66	0.4567	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			521.30680	565.191	16.66	0.5495	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			502.00680	463.591	16.66	0.4505	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			657.47980	701.833	16.18	0.5280	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			722.77980	683.433	16.18	0.4720	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			653.41720	697.306	16.19	0.5258	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			728.71720	688.906	16.19	0.4742	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			649.38180	692.806	16.19	0.5235	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			734.68180	694.406	16.19	0.4765	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			264.40000	177.700		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			274.40000	187.700		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			254.40000	167.700		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			609.10870	571.522	15.24	0.2746	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,988.60360	2,056.827	15.22	0.7280	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			601.10360	563.827	15.22	0.2720	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,982.59520	2,050.667	15.23	0.7267	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			605.09520	567.667	15.23	0.2733	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,976.60870	2,044.522	15.24	0.7254	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.07590		2.05770			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.09130		2.07280			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.10840		2.08990			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.12640		2.10750			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18570		2.16650			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call		1,107.24190	1,286.039	19.75	0.9318	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put		30.24190	27.039	19.75	0.0682	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call		1,018.13070	1,193.155	19.58	0.9163	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put		41.13070	34.155	19.58	0.0837	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call		1,204.01290	1,382.709	20.40	0.9406	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put		27.01290	23.709	20.40	0.0594	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put		205.65690	167.603	16.63	0.1611	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call		1,655.52770	1,799.578	16.63	0.8245	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put		227.52770	186.578	16.63	0.1755	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call		1,579.08050	1,720.128	16.62	0.8095	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put		251.08050	207.128	16.62	0.1905	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call		1,733.65690	1,880.603	16.63	0.8389	0.00	0	0	
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call		1,377.20600	1,480.408	16.05	0.6630	0.00	0	0	
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put		678.20600	596.408	16.05	0.3370	0.00	0	0	
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call		1,322.91840	1,422.513	16.11	0.6473	0.00	0	0	
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put		723.91840	638.513	16.11	0.3527	0.00	0	0	
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call		1,433.19330	1,540.005	16.00	0.6786	0.00	0	0	
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put		634.19330	556.005	16.00	0.3214	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		225.00000	36.000		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		325.00000	136.000		1.0000	0.00	0	0	
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call		0.00000	0.000		0.0000	0.00	0	0	
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put		425.00000	236.000		1.0000	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call		2,763.56040	2,903.362	16.35	0.7222	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put		898.56040	846.362	16.35	0.2778	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call		2,702.60090	2,837.944	16.34	0.7139	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put		937.60090	880.944	16.34	0.2861	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call		2,825.50560	2,969.670	16.35	0.7305	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put		860.50560	812.670	16.35	0.2695	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			2.19540	2.18420			0.0000		219,540.00	100	700
DKK / R	On	19/03/2018	Foreign Exchange Future			2.24090	2.22940			0.0000		0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.28750	2.27620			0.0000		0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.33510	2.32320			0.0000		0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.61310	2.59710			0.0000		0.00	0	0
Total DKK / R Future												219,540.00	100	700
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call		1,760.83640	1,870.184	23.12	0.9636	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put		18.83640	16.184	23.12	0.0364	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,664.20610	1,772.097	22.52	0.9589	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			22.20610	18.097	22.52	0.0411	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,857.98010	1,968.510	23.72	0.9676	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			15.98010	14.510	23.72	0.0324	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			670.14960	611.113	17.50	0.3863	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,170.97790	1,232.141	17.35	0.6509	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			576.97790	523.141	17.35	0.3491	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,116.57940	1,175.133	17.43	0.6323	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			622.57940	566.133	17.43	0.3677	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,064.14960	1,120.113	17.50	0.6137	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			818.40980	761.920	16.72	0.3666	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,429.31410	1,483.908	16.79	0.6193	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			867.31410	808.908	16.79	0.3807	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,379.73820	1,432.436	16.87	0.6051	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			917.73820	857.436	16.87	0.3949	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,480.40980	1,536.920	16.72	0.6334	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			268.00000	149.000		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			368.00000	249.000		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			468.00000	349.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,992.24660	5,132.238	16.25	0.8628	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			421.24660	401.238	16.25	0.1372	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,913.61210	5,052.553	16.27	0.8574	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			442.61210	421.553	16.27	0.1426	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,835.69990	4,973.570	16.29	0.8519	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			464.69990	442.570	16.29	0.1481	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												219,540.00	100	700
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75790		1.74420			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78570		1.77190			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.81380		1.79980			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.84180		1.82740			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.01870		2.00110			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			195.57660	231.655	18.97	0.4415	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			453.57660	352.656	18.97	0.5585	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			164.00580	194.350	19.15	0.3891	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			522.00580	415.350	19.15	0.6109	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			231.78610	274.259	18.80	0.4964	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			389.78610	295.259	18.80	0.5036	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			835.73730	907.781	17.10	0.6275	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			516.73730	450.781	17.10	0.3725	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			783.53040	853.023	17.19	0.6036	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			564.53040	496.023	17.19	0.3964	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			890.40340	965.068	17.02	0.6512	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			471.40340	408.068	17.02	0.3488	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,095.71130	1,163.820	16.51	0.6209	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			697.71130	625.820	16.51	0.3791	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,046.63700	1,111.465	16.59	0.6029	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			748.63700	673.465	16.59	0.3971	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,146.69450	1,218.119	16.43	0.6390	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			648.69450	580.119	16.43	0.3610	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			326.00000	182.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	18.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			126.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			226.00000	82.000		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			610.54050	568.754	16.78	0.2144	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,053.14020	3,185.115	16.79	0.7773	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			642.14020	598.115	16.79	0.2227	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,985.75830	3,115.448	16.81	0.7690	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			674.75830	628.448	16.81	0.2310	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,121.54050	3,255.754	16.78	0.7856	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			0.13300		0.13170			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13280		0.13030			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13220		0.13060			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13250		0.13080			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			1.66020		1.64640			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.68900		1.67480			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.71850		1.70410			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.74830		1.73350			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84740		1.82970			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			9.42710		9.34290			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.55410		9.46900			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.68400		9.59790			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.81650		9.72790			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.72000		10.61430			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			28.14430	34.801	19.02	0.1712	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			495.24430	417.701	19.02	0.8288	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			27.26340	33.379	19.05	0.1654	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			504.36340	426.279	19.05	0.8346	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			29.05630	36.277	18.99	0.1772	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			486.15630	409.177	18.99	0.8228	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			340.40160	296.106	16.54	0.4384	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			358.69570	400.557	16.53	0.5709	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			329.69570	286.457	16.53	0.4291	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			353.91520	395.358	16.53	0.5662	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			334.91520	291.258	16.53	0.4338	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			349.40160	390.206	16.54	0.5616	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			365.01650	395.619	16.34	0.4712	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			607.11650	551.619	16.34	0.5288	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			361.49160	391.829	16.35	0.4680	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			613.59160	557.829	16.35	0.5320	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			368.57220	399.442	16.32	0.4745	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			600.67220	545.442	16.32	0.5255	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			202.10000	113.500		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			212.10000	123.500		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			192.10000	103.500		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,186.45310	1,254.812	15.55	0.6911	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			492.15310	454.812	15.55	0.3089	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,180.84190	1,248.989	15.56	0.6892	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			496.54190	458.989	15.56	0.3108	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,192.08140	1,260.657	15.54	0.6930	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			487.78140	450.657	15.54	0.3070	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32670		1.31850			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34170		1.33080			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35730		1.34920			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.37450		1.36620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.47610		1.46630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			185.00000	267.000		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			85.00000	167.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	67.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			15.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			308.00000	417.000		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			208.00000	317.000		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			108.00000	217.000		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			292.00000	373.000		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			192.00000	273.000		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			392.00000	473.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	45.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			38.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			138.00000	55.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			62.00000	145.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,463.00000	1,561.000		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			1,363.00000	1,461.000		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			1,563.00000	1,661.000		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			1.34690		1.35000			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.35140		1.35440			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35560		1.35860			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35990		1.36290			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			1.18730		1.19090			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19440		1.19800			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20150		1.20500			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20910		1.21260			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			24,423.34000		24,276.26000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,824.87000		24,675.33000			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			10.19440		10.10730			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.35510		10.26620			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.51860		10.42810			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.68500		10.59260			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.71580		11.62240			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			346.55470	415.398	17.61	0.8485	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			49.25470	30.998	17.61	0.1515	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			338.98140	407.018	17.61	0.8422	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			51.68140	32.618	17.61	0.1578	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			354.21110	423.842	17.62	0.8547	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			46.91110	29.442	17.62	0.1453	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			525.06920	577.967	15.66	0.6912	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			218.86920	182.867	15.66	0.3088	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			519.10730	571.586	15.67	0.6870	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			222.90730	186.486	15.67	0.3130	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			531.07480	584.393	15.65	0.6955	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			214.87480	179.293	15.65	0.3045	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			643.70770	694.605	14.99	0.6636	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			315.60770	276.005	14.99	0.3364	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			638.18130	688.712	15.00	0.6602	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			320.08130	280.112	15.00	0.3398	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			649.27040	700.531	14.98	0.6669	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			311.17040	271.931	14.98	0.3331	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			592.60000	685.000		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			582.60000	675.000		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			602.60000	695.000		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			1,874.83730	1,953.306	15.27	0.8256	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			242.43730	227.506	15.27	0.1744	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,867.23520	1,945.579	15.27	0.8243	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			244.83520	229.779	15.27	0.1757	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,859.65340	1,937.872	15.27	0.8229	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			247.25340	232.072	15.27	0.1771	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			3.48050		3.45690			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.42920		3.40550			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.37570		3.35120			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.32420		3.29680			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.35250		3.29280			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			2.45460	2.560	19.28	0.0439	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			285.55460	262.060	19.28	0.9561	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			2.31290	2.388	19.59	0.0407	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			295.41290	271.888	19.59	0.9593	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			2.61000	2.750	18.96	0.0473	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			275.71000	252.250	18.96	0.9527	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			60.25830	70.044	14.53	0.3855	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			174.75830	160.844	14.53	0.6145	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			57.19440	66.567	14.53	0.3718	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			181.69440	167.367	14.53	0.6282	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			63.44990	73.653	14.53	0.3993	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			167.94990	154.453	14.53	0.6007	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			46.50610	53.034	15.03	0.2504	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			355.30610	337.333	15.03	0.7496	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			44.84230	51.172	15.06	0.2432	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			363.64230	345.472	15.06	0.7568	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			48.22900	54.959	15.00	0.2578	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			347.02900	329.259	15.00	0.7422	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			63.20000	35.800		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			73.20000	45.800		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
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			53.20000	25.800		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			173.12820	197.599	16.34	0.4389	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			410.32820	375.099	16.34	0.5611	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			170.26460	194.423	16.37	0.4337	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			417.46460	381.923	16.37	0.5663	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			176.03800	200.824	16.32	0.4443	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			403.23800	368.324	16.32	0.5557	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	5,208
ZMW / R On 18/12/2017			Foreign Exchange Future	1.34530	1.33650		0.0000		0.00	0	0
ZMW / R On 19/03/2018			Foreign Exchange Future	1.32890	1.32030		0.0000		0.00	0	0
ZMW / R On 18/06/2018			Foreign Exchange Future	1.30670	1.29810		0.0000		0.00	0	0
ZMW / R On 17/09/2018			Foreign Exchange Future	1.28860	1.28020		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									680,927,969.00	48,988	1,832,512
Total Options									26,460,289.70	103,461	4,741,515
Grand Total:									707,388,258.70	152,449	6,574,027