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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/12/2017 Foreign Exchange Future			13.53820		13.66020			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.53820		13.66020			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.54260		13.66660			0.0000	1,861,200,145.80	137,433	358,641
\$ / R On 19/12/2017 Foreign Exchange Future			13.54470		13.66870			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.54900		13.67290			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.55120		13.67500			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.56180		13.68550			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.56600		13.68970			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			13.57450		13.69810			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.57870		13.70220			0.0000	0.00	0	677
\$ / R On 08/01/2018 Foreign Exchange Future			13.58720		13.71060			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.58930		13.71270			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			13.59140		13.71480			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.59560		13.71900			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			13.60200		13.72530			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			13.60410		13.72740			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.60830		13.73160			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.61040		13.73370			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.62300		13.74640			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.63560		13.75900			0.0000	0.00	0	2,430
\$ / R On 01/02/2018 Foreign Exchange Future			13.63770		13.76110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/02/2018	Foreign Exchange Future			13.64820		13.77170			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.65240		13.77590			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.66080		13.78430			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.66290		13.78640			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.66710		13.79070			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.66920		13.79280			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.69430		13.81810			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			13.69640		13.82020			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.69850		13.82230			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.72570		13.84980			0.0000	0.00	0	2,641
\$ / R	On	19/03/2018	Foreign Exchange Future			13.73420		13.85840			0.0000	2,075,841,924.80	151,144	703,820
\$ / R	On	29/03/2018	Foreign Exchange Future			13.75560		13.87990			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.81110		13.93600			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.81320		13.93810			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.82390		13.94890			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.84310		13.96830			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.84730		13.97260			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.85380		13.97910			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.85590		13.98130			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.89000		14.01570			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			13.92850		14.05470			0.0000	88,445,975.00	6,350	128,935
\$ / R	On	29/06/2018	Foreign Exchange Future			13.95240		14.07900			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			13.95890		14.08560			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			13.99790		14.12530			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.00650		14.13420			0.0000	7,003,250.00	500	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			14.00870		14.13640			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.02170		14.14960			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.03680		14.16500			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.04980		14.17830			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.08880		14.21800			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.12570		14.25560			0.0000	494,399.50	35	3,787
\$ / R	On	28/09/2018	Foreign Exchange Future			14.14990		14.28020			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.20950		14.34050			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.21830		14.34940			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.22270		14.35390			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.23370		14.36510			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.25140		14.38300			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.28890		14.42100			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.31310		14.44550			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.31970		14.45230			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.35940		14.49330			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.46400		14.59940			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.54240		14.67900			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.75160		14.89130			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.18410		15.33040			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.68760		15.83490			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			15.81530		15.96290			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.94860		16.09640			0.0000	0.00	0	0
Total \$ / R Future												4,032,985,695.10	295,462	1,302,850
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			261.91460	335.993	36.78	0.8870	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			62.11460	14.193	36.78	0.1130	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			240.37630	311.033	40.23	0.7189	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			120.57630	69.233	40.23	0.2811	0.00	0	5,000
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			116.21350	144.889	37.27	0.4857	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			246.41350	153.089	37.27	0.5143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			15.31750	17.678	35.42	0.0700	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			25.19520	19.868	42.45	0.0683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			958.59520	1,077.268	42.45	0.9317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,472.68850	1,350.615	47.16	0.9725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			38.80990	27.606	39.47	0.0958	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			60.08780	87.852	34.85	0.2583	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			526.68780	430.452	34.85	0.7417	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			308.20210	385.145	36.71	0.6616	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			174.80210	127.745	36.71	0.3384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,512.00150	1,389.702	47.44	0.9754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			23.64680	18.971	42.90	0.0651	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			16.63700	14.819	45.44	0.0502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,150.03700	1,272.219	45.44	0.9498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			49.91280	73.957	34.63	0.2278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			566.51280	466.557	34.63	0.7722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			772.20990	885.006	39.47	0.9042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			41.07400	61.672	34.41	0.1990	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			71.69410	103.427	35.08	0.2903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			488.29410	396.027	35.08	0.7097	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			542.45110	444.696	34.77	0.7541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			55.85110	82.096	34.77	0.2459	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			987.04680	1,106.371	42.90	0.9349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			62.29190	90.831	34.90	0.2646	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,838.22600	1,962.238	53.22	0.9837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			4.82600	4.838	53.22	0.0163	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,275.88270	1,152.971	42.89	0.9625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			9.28270	10.371	42.89	0.0375	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			607.67400	504.272	34.41	0.8010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			115.88900	160.676	35.74	0.3921	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			136.03860	96.458	36.84	0.2745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			379.43860	463.858	36.84	0.7255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,029.73170	907.583	37.55	0.9422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			13.13170	14.983	37.55	0.0578	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			518.89190	423.431	34.90	0.7354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			9.19000	8.983	49.13	0.0303	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			216.74900	162.413	36.59	0.4019	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			250.14900	319.813	36.59	0.5981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,462.87280	1,340.719	46.95	0.9721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			6.27280	8.119	46.95	0.0279	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			382.48900	303.276	35.74	0.6079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			1.51400	1.955	50.32	0.0073	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			153.74360	207.795	36.19	0.4619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			320.34360	250.395	36.19	0.5381	0.00	0	11,116
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,177.20180	1,054.531	40.76	0.9557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			10.60180	11.931	40.76	0.0443	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,452.59000	1,576.383	49.13	0.9697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			44.45540	66.398	34.50	0.2103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,462.42900	1,586.233	49.23	0.9702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			9.02900	8.833	49.23	0.0298	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,575.20240	2,699.245	60.99	0.9939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			1.80240	1.845	60.99	0.0061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,918.11400	1,794.555	50.32	0.9927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			11.20490	10.852	47.98	0.0366	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			693.59680	584.193	33.96	0.8528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			26.99680	41.593	33.96	0.1472	0.00	0	10,500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,503.63100	3,627.585	62.77	0.9993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			0.23100	0.185	62.77	0.0007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			591.05540	488.998	34.50	0.7897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			3.31940	4.340	48.56	0.0155	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			503.47430	409.592	34.99	0.7227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			66.87430	96.992	34.99	0.2773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			69.18280	44.932	37.16	0.1501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			582.58280	682.332	37.16	0.8499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,344.60490	1,468.252	47.98	0.9634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			0.21440	0.172	62.83	0.0007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			74.88990	49.166	37.12	0.1615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			558.28990	656.566	37.12	0.8385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,393.42080	4,517.415	63.56	0.9999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.02080	0.015	63.56	0.0001	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,669.91940	1,546.940	48.56	0.9845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			510.88870	606.044	37.05	0.8138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,463.65500	3,587.605	62.70	0.9992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			0.25500	0.205	62.70	0.0008	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			29.25690	22.199	41.41	0.0767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			892.65690	1,009.599	41.41	0.9233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,533.61440	3,657.572	62.83	0.9993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			0.54700	0.449	62.14	0.0016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			31.21080	23.312	40.96	0.0806	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			864.61080	980.712	40.96	0.9194	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			416.12710	332.409	35.52	0.6426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			99.52710	139.809	35.52	0.3574	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			87.48870	58.644	37.05	0.1862	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			443.01600	533.053	36.94	0.7723	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,573.59420	3,697.555	62.90	0.9994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			0.19420	0.155	62.90	0.0006	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			2.40300	2.451	58.47	0.0081	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,335.80300	2,459.851	58.47	0.9919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,153.94700	3,277.849	62.14	0.9984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,623.57150	3,747.536	62.99	0.9995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			395.74260	314.714	35.66	0.6218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			109.14260	152.114	35.66	0.3782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,884.45460	3,008.279	61.64	0.9970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			1.05460	0.879	61.64	0.0030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			109.61600	75.653	36.94	0.2277	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.16730	0.133	63.01	0.0005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,633.56730	3,757.533	63.01	0.9995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.16320	0.129	63.03	0.0005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,643.56320	3,767.529	63.03	0.9995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.17150	0.136	62.99	0.0005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Put			162.15090	218.073	36.28	0.4759	0.00	0	21,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Call			286.40910	221.858	36.42	0.4965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Put			179.80910	239.258	36.42	0.5035	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			245.09380	186.281	36.52	0.4418	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			218.49380	283.681	36.52	0.5582	0.00	0	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			234.04120	301.451	36.55	0.5783	0.00	0	640
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Put			166.46030	223.317	36.32	0.4828	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Call			303.06030	235.917	36.32	0.5172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			54.21710	34.881	37.53	0.1212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			657.61710	762.281	37.53	0.8788	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Call			308.75090	240.673	36.28	0.5241	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			85.27460	56.966	37.06	0.1819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			139.25870	99.026	36.83	0.2800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			372.65870	456.426	36.83	0.7200	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,937.55100	2,061.581	54.27	0.9859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			4.15100	4.181	54.27	0.0141	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			230.64120	174.051	36.55	0.4217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			13.61810	12.957	46.93	0.0435	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			52.74010	34.240	37.68	0.1190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			666.14010	771.640	37.68	0.8810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,118.12330	995.634	39.48	0.9509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			11.52330	13.034	39.48	0.0491	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			518.67460	614.366	37.06	0.8181	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			64.55350	93.878	34.94	0.2709	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			393.17270	478.882	36.86	0.7364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			129.77270	91.482	36.86	0.2636	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			198.59180	260.925	36.47	0.5310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			265.19180	203.525	36.47	0.4690	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,247.01810	1,370.357	46.93	0.9565	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	12.20	Put			6.08850	8.015	47.16	0.0275	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			284.18800	358.268	36.66	0.6367	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			190.78800	140.868	36.66	0.3633	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			922.16380	800.585	35.20	0.9286	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			15.56380	17.985	35.20	0.0714	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			511.15350	416.478	34.94	0.7291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			5.40150	7.102	47.44	0.0246	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			931.91750	810.278	35.42	0.9300	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			416.65390	506.873	38.70	0.7056	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			155.35390	121.573	38.70	0.2944	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			376.17070	471.570	37.61	0.6382	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			209.07070	180.570	37.61	0.3618	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			206.61950	274.269	35.31	0.4618	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			381.61950	325.469	35.31	0.5382	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,346.76400	4,470.360	66.46	0.9963	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.76400	1.560	66.46	0.0037	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			293.32810	359.828	30.04	0.5272	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			338.82810	281.628	30.04	0.4728	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			899.02400	1,002.915	30.53	0.8437	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			88.72400	68.915	30.53	0.1563	0.00	0	150
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,161.28680	1,272.387	31.02	0.9046	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			50.98680	38.387	31.02	0.0954	0.00	0	200
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			211.21430	262.733	26.17	0.4187	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			479.31430	407.233	26.17	0.5813	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			459.06840	537.958	26.34	0.6290	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			261.26840	216.658	26.34	0.3710	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			619.37380	536.835	23.95	0.6646	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			1,231.75870	1,119.481	23.03	0.9173	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			21.15870	32.281	23.03	0.0827	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			158.77380	199.635	23.95	0.3354	0.00	0	20,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			658.28850	573.039	23.67	0.6857	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			145.58850	183.739	23.67	0.3143	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,127.90440	1,234.665	26.52	0.8664	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			80.60440	63.965	26.52	0.1336	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,234.16900	1,343.352	26.75	0.8870	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			66.86900	52.652	26.75	0.1130	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			689.48360	780.302	25.23	0.7297	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			184.28360	151.702	25.23	0.2703	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			487.03100	564.457	24.18	0.6200	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			286.03100	240.057	24.18	0.3800	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			0.00000	457.239	23.09	0.5482	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			0.00000	309.239	23.09	0.4518	147,197.86	476	238
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			622.79090	708.437	23.87	0.6861	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			228.09090	190.437	23.87	0.3139	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			0.00000	421.499	22.66	0.5575	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			0.00000	319.499	22.66	0.4425	76,040.69	238	238

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			281.53930	336.577	22.55	0.4547	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			478.93930	410.677	22.55	0.5453	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			315.02230	267.366	23.00	0.3984	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			483.42230	559.066	23.00	0.6016	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			508.46810	585.918	23.09	0.6164	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			300.06810	254.218	23.09	0.3836	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			397.30620	465.702	22.56	0.5423	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			381.00620	326.102	22.56	0.4577	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			494.52730	569.044	22.08	0.5901	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			340.92730	292.044	22.08	0.4099	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			693.28350	611.511	20.48	0.6553	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			204.28350	245.911	20.48	0.3447	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			736.24960	823.771	22.17	0.6921	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			245.24960	209.372	22.17	0.3079	4,149,952.50	19,821	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			214.87950	257.941	20.52	0.3560	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			673.87950	593.541	20.52	0.6440	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			706.41370	623.689	20.45	0.6628	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			197.41370	238.089	20.45	0.3372	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			0.00000	654.829	20.39	0.6815	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			0.00000	219.229	20.39	0.3185	3,726,893.00	17,000	17,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			611.72930	536.241	20.64	0.6058	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			252.72930	300.641	20.64	0.3942	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			857.14400	764.808	20.13	0.7385	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			136.04400	167.108	20.13	0.2615	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,064.18720	2,180.416	24.22	0.9441	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			35.28720	28.116	24.22	0.0559	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			167.07780	203.093	20.26	0.3005	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			778.17780	690.793	20.26	0.6995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,810.92170	1,924.085	23.99	0.9210	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			52.02170	41.785	23.99	0.0790	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,240.49050	1,131.978	19.81	0.8747	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			49.39050	64.278	19.81	0.1253	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,149.83300	2,266.886	24.29	0.9503	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			30.93300	24.586	24.29	0.0497	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,537.88030	1,646.392	23.74	0.8860	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			78.98030	64.092	23.74	0.1140	0.00	0	242
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			760.93450	675.751	19.90	0.6811	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			189.23450	227.551	19.90	0.3189	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			452.55260	520.781	20.74	0.5387	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			424.25260	368.981	20.74	0.4613	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			406.37710	353.717	20.75	0.4431	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			490.47710	561.317	20.75	0.5569	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,386.62790	1,492.174	23.02	0.8475	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			112.52790	94.574	23.02	0.1525	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			179.45220	216.465	19.75	0.3051	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			795.35220	708.865	19.75	0.6949	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			467.55750	408.801	20.23	0.4851	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			433.25750	498.001	20.23	0.5149	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			518.46210	590.442	20.52	0.5655	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			402.76210	351.242	20.52	0.4345	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			714.32810	797.524	21.06	0.6558	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			300.72810	260.424	21.06	0.3442	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			703.43240	785.849	20.95	0.6466	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			314.13240	272.949	20.95	0.3534	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			718.81720	801.875	20.96	0.6504	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			311.61720	271.075	20.96	0.3496	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			717.00280	798.952	20.39	0.6275	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			355.10280	313.252	20.39	0.3725	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			714.92530	640.226	19.12	0.6148	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			294.72530	343.826	19.12	0.3852	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			337.02540	390.445	19.24	0.4181	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			657.22540	586.845	19.24	0.5819	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			296.45420	345.650	19.10	0.3850	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			718.75420	644.150	19.10	0.6150	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			833.69860	919.865	20.20	0.6458	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			353.49860	315.565	20.20	0.3542	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			276.28350	322.750	18.48	0.3496	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			834.68350	756.950	18.48	0.6504	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,038.07260	947.095	18.14	0.7379	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			179.67260	212.895	18.14	0.2621	31,934.31	150	105,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,742.01890	1,849.695	21.96	0.8400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			0.00000	422.453	18.75	0.4162	3,041,664.48	7,200	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			23.87010	23.641	25.21	0.0352	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,665.47010	3,789.441	25.21	0.9648	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			305.05120	272.789	20.42	0.3114	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			23.66390	23.474	25.23	0.0349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,675.26390	3,799.274	25.23	0.9651	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			24.07760	23.808	25.19	0.0354	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,655.67760	3,779.608	25.19	0.9646	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.00000	636.653	18.75	0.5838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			433.52130	388.703	19.68	0.4114	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			499.43680	566.161	19.11	0.4970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			567.83680	510.361	19.11	0.5030	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			822.29270	745.369	18.50	0.6444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			283.89270	331.169	18.50	0.3556	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			986.65120	1,078.589	20.42	0.6886	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			389.20010	348.548	19.91	0.3783	0.00	0	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			632.26880	708.258	19.51	0.5619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			470.66880	422.458	19.51	0.4381	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			601.33050	540.557	19.00	0.5237	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			462.93050	526.357	19.00	0.4763	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			695.12130	774.503	19.68	0.5886	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	13.89	Put			554.76810	626.118	19.28	0.5258	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,031.70870	1,125.095	20.53	0.7012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			290.10870	259.295	20.53	0.2988	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			452.77810	515.415	18.98	0.4704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			611.17810	549.615	18.98	0.5296	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			780.80010	864.348	19.91	0.6217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			607.90680	682.494	19.44	0.5510	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			544.82730	489.979	19.20	0.4885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			526.42730	595.779	19.20	0.5115	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			498.33370	447.653	19.39	0.4574	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			589.93370	663.453	19.39	0.5426	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			523.16810	470.318	19.28	0.4742	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			760.64360	843.254	19.86	0.6142	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,174.06570	1,077.277	18.07	0.7851	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			135.66570	163.077	18.07	0.2149	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			506.49510	455.097	19.35	0.4629	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			578.09510	650.897	19.35	0.5371	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			486.30680	436.694	19.44	0.4490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			127.59890	112.429	22.12	0.1471	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			663.35300	741.058	19.60	0.5754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			451.75300	405.258	19.60	0.4246	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			1,009.07410	1,101.759	20.48	0.6950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			297.47410	265.959	20.48	0.3050	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			399.04360	357.454	19.86	0.3858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			331.91310	296.842	20.24	0.3333	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			247.46880	220.785	20.87	0.2616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,179.06880	1,276.585	20.87	0.7384	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			271.33250	242.324	20.67	0.2826	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,092.93250	1,188.124	20.67	0.7174	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,839.19890	1,948.229	22.12	0.8529	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			747.33150	829.310	19.82	0.6092	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			419.41580	375.910	19.75	0.4010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			721.01580	801.710	19.75	0.5990	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,946.56570	2,056.945	22.30	0.8659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			114.96570	101.145	22.30	0.1341	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			913.51310	1,002.642	20.24	0.6667	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			957.13800	1,047.967	20.35	0.6800	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			318.21360	284.560	20.33	0.3222	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			949.81360	1,040.360	20.33	0.6778	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			971.85350	1,063.241	20.39	0.6844	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			310.25350	277.441	20.39	0.3156	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			405.73150	363.510	19.82	0.3908	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			62.43350	75.634	17.98	0.1172	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			473.20670	537.420	19.03	0.4823	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			591.60670	531.620	19.03	0.5177	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,147.49550	1,244.184	20.80	0.7309	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	14.75	Call			255.89550	228.384	20.80	0.2691	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			315.53800	282.167	20.35	0.3200	2,821,673.00	10,000	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			582.00620	522.945	19.06	0.5118	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,267.31080	1,366.973	21.07	0.7580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			225.71080	201.173	21.07	0.2420	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			459.23570	412.060	19.56	0.4300	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			650.83570	727.860	19.56	0.5700	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,560.83350	1,449.835	17.98	0.8828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			403.88420	462.528	18.85	0.4404	40,680,733.98	87,953	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,308.06940	1,408.654	21.16	0.7665	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			216.46940	192.854	21.16	0.2335	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,082.42460	989.459	18.12	0.7541	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			164.02460	195.259	18.12	0.2459	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			483.60620	548.745	19.06	0.4882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			233.38990	208.092	21.00	0.2490	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			885.52190	804.561	18.38	0.6744	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			247.12190	290.361	18.38	0.3256	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,376.65250	1,272.661	17.97	0.8431	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			88.25250	108.461	17.97	0.1569	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			662.28420	596.728	18.85	0.5596	51,006,527.80	85,477	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			716.55260	646.951	18.73	0.5898	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,349.21290	1,450.687	21.25	0.7747	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			207.61290	184.887	21.25	0.2253	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			920.72810	1,010.133	20.26	0.6690	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			329.12810	294.333	20.26	0.3310	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,234.98990	1,333.892	21.00	0.7510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			315.61450	366.144	18.60	0.3798	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,568.74880	1,673.658	21.68	0.8138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			167.14880	147.858	21.68	0.1862	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			620.03270	695.323	19.47	0.5565	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			478.43270	429.523	19.47	0.4435	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			358.15260	412.751	18.73	0.4102	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			37.97910	45.124	18.78	0.0735	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,378.27700	2,492.864	22.97	0.9069	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			76.67700	67.064	22.97	0.0931	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,524.31340	1,414.185	17.90	0.8768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			65.91340	79.985	17.90	0.1232	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			774.01450	700.344	18.60	0.6202	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			257.81620	302.263	18.41	0.3346	12,997,321.90	43,000	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			514.77300	462.652	19.32	0.4686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			566.37300	638.452	19.32	0.5314	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			412.52190	369.662	19.79	0.3959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			734.12190	815.462	19.79	0.6041	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,896.37910	1,779.324	18.78	0.9265	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			109.13670	95.944	22.38	0.1280	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,229.54710	2,342.874	22.74	0.8945	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			87.94710	77.074	22.74	0.1055	1,541,488.00	20,000	13,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,777.21390	1,885.395	22.02	0.8448	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			135.61390	119.595	22.02	0.1552	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			866.21620	786.463	18.41	0.6654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			307.49220	357.206	18.58	0.3738	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			987.61320	899.408	18.19	0.7184	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			199.21320	235.208	18.19	0.2816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,435.94670	1,330.145	17.94	0.8576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			77.54670	95.945	17.94	0.1424	19,189.02	200	26,200
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,000.73670	2,111.744	22.38	0.8720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			140.41890	123.895	21.96	0.1600	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,275.42960	1,375.281	21.09	0.7598	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			223.82960	199.481	21.09	0.2402	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,441.01340	1,544.327	21.45	0.7919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			189.41340	168.527	21.45	0.2081	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			785.89220	711.406	18.58	0.6262	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			1,036.56660	1,128.924	20.26	0.6883	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			316.46660	284.524	20.26	0.3117	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			830.87410	912.780	19.15	0.5942	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			476.87410	433.880	19.15	0.4058	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,352.20260	1,450.698	20.31	0.7294	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			290.30260	263.898	20.31	0.2706	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,034.90330	2,143.658	21.46	0.8358	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			163.00330	146.858	21.46	0.1642	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,538.24620	1,639.922	20.57	0.7589	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			257.14620	233.822	20.57	0.2411	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			541.96160	606.859	18.27	0.4715	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			690.86160	630.759	18.27	0.5285	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,901.12250	2,007.751	21.13	0.8145	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			190.02250	171.651	21.13	0.1855	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			689.03850	630.633	18.23	0.5189	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			580.73850	647.533	18.23	0.4811	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,872.01930	1,977.655	20.92	0.8018	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			210.31930	190.755	20.92	0.1982	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			156.94230	184.555	17.12	0.2065	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,385.24230	1,287.655	17.12	0.7935	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			912.73570	996.576	19.04	0.6029	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			485.33570	443.876	19.04	0.3971	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,981.65180	2,088.402	20.98	0.8118	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			200.75180	182.202	20.98	0.1882	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			981.50500	1,067.605	19.12	0.6209	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			460.60500	421.405	19.12	0.3791	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,391.59660	1,294.231	17.06	0.7908	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			162.49660	190.431	17.06	0.2092	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			847.71560	928.600	18.82	0.5785	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			529.01560	484.500	18.82	0.4215	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	31/05/2018	Foreign Exchange Option	15.43	Put			1,698.86390	1,800.393	20.32	0.7553	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			284.56390	260.393	20.32	0.2447	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			564.57680	628.669	17.91	0.4545	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			780.27680	718.669	17.91	0.5455	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,086.74480	2,194.027	20.88	0.8095	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			212.44480	194.027	20.88	0.1905	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			911.68200	844.103	17.55	0.5907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			496.98200	555.603	17.55	0.4093	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,272.05370	1,183.564	16.95	0.7249	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			267.35370	305.065	16.95	0.2751	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,507.45270	2,618.514	21.20	0.8395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			182.15270	167.014	21.20	0.1605	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,069.26710	2,943.115	16.93	0.9777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.56710	14.615	16.93	0.0223	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,307.03730	1,217.099	16.93	0.7357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			252.33730	288.600	16.93	0.2643	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,439.51840	1,536.508	19.63	0.6947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			384.21840	355.008	19.63	0.3053	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,335.43740	1,244.358	16.90	0.7441	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			240.73740	275.858	16.90	0.2559	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,462.94880	1,560.444	19.68	0.6991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			377.64880	348.944	19.68	0.3009	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,689.16720	1,584.449	16.67	0.8331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			134.46720	155.949	16.67	0.1669	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,752.40490	1,854.118	20.18	0.7479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			307.10490	282.618	20.18	0.2521	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			880.63120	814.959	17.62	0.5770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			525.93120	586.458	17.62	0.4230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,120.71790	2,005.068	16.58	0.9058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			66.01790	76.568	16.58	0.0942	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,212.35510	1,303.820	19.17	0.6475	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			457.05510	422.320	19.17	0.3525	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,583.33930	2,461.304	16.49	0.9538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			28.63930	32.804	16.49	0.0462	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,490.43730	1,393.562	16.79	0.7869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			185.73730	215.062	16.79	0.2131	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,633.23340	2,745.389	21.36	0.8507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			167.93340	153.889	21.36	0.1493	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,140.00690	1,229.176	19.01	0.6305	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			484.70690	447.676	19.01	0.3695	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,105.95990	1,026.168	17.13	0.6693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			351.25990	397.668	17.13	0.3307	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,776.91360	1,879.029	20.21	0.7518	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			301.61360	277.529	20.21	0.2482	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,190.47620	1,105.517	17.02	0.6987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			305.77620	347.017	17.02	0.3013	0.00	0	965

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	12.40	Call			1,772.39280	1,665.101	16.65	0.8496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			117.69280	136.601	16.65	0.1504	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			998.88670	926.151	17.35	0.6277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			424.18670	477.651	17.35	0.3723	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,606.17470	2,718.105	21.33	0.8484	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			170.87470	156.605	21.33	0.1516	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,157.49380	1,074.024	17.05	0.6875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			322.79380	365.523	17.05	0.3125	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,695.39050	1,796.373	20.09	0.7389	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			320.09050	294.873	20.09	0.2611	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,010.24250	936.856	17.32	0.6323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			415.54250	468.356	17.32	0.3677	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,312.51180	2,421.661	20.94	0.8203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			207.21180	190.161	20.94	0.1797	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			696.05990	643.166	18.15	0.4883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			741.35990	814.666	18.15	0.5117	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,433.91440	3,551.161	22.66	0.9004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			108.61440	99.661	22.66	0.0996	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			738.45290	682.328	18.01	0.5099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			683.75290	753.828	18.01	0.4901	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,338.91980	3,455.859	22.50	0.8959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			113.61980	104.359	22.50	0.1041	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			816.38080	754.782	17.79	0.5475	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			591.68080	656.282	17.79	0.4525	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,534.29860	2,645.603	21.23	0.8420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			178.99860	164.103	21.23	0.1580	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,272.60870	3,389.322	22.38	0.8926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			117.30870	107.822	22.38	0.1074	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			811.60600	750.319	17.80	0.5453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			596.90600	661.819	17.80	0.4547	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,074.67970	3,190.654	22.04	0.8819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			129.37970	119.154	22.04	0.1181	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			783.46920	724.019	17.87	0.5319	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			628.76920	695.519	17.87	0.4681	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,900.28020	1,789.492	16.62	0.8726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			95.58020	110.992	16.62	0.1274	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			855.43140	791.339	17.69	0.5656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			550.73140	612.838	17.69	0.4344	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,999.70660	3,115.374	21.91	0.8775	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			134.40660	123.874	21.91	0.1225	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			637.11900	588.399	18.36	0.4570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			832.41900	909.899	18.36	0.5430	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,891.64590	1,781.078	16.63	0.8711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			96.94590	112.578	16.63	0.1289	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			830.84150	768.315	17.75	0.5543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			576.14150	639.815	17.75	0.4457	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	16.65	Put			2,751.11630	2,864.210	21.51	0.8604	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			155.81630	142.710	21.51	0.1396	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			825.99850	763.782	17.76	0.5520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			581.29850	645.282	17.76	0.4480	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			1,993.38710	2,098.711	20.51	0.7826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			258.08710	237.211	20.51	0.2174	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,014.86080	1,099.531	18.75	0.5979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			539.56080	498.032	18.75	0.4021	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			987.63260	915.544	17.37	0.6230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			432.93260	487.044	17.37	0.3770	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			94.47970	86.395	23.18	0.0867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,739.77970	3,857.895	23.18	0.9133	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			94.08020	86.019	23.20	0.0864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,749.38020	3,867.519	23.20	0.9136	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			94.88320	86.771	23.17	0.0871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,730.18320	3,848.272	23.17	0.9129	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,849.55960	1,951.878	20.23	0.7527	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			308.55960	284.278	20.23	0.2473	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			584.53340	647.969	17.71	0.4406	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			863.53340	800.369	17.71	0.5594	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,255.26770	2,363.180	20.79	0.8047	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			234.26770	215.580	20.79	0.1953	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			681.53630	750.204	17.90	0.4781	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			787.13630	729.104	17.90	0.5219	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			597.49970	660.340	17.60	0.4315	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			922.79970	858.240	17.60	0.5685	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			660.32120	613.188	18.41	0.4425	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			976.12120	1,056.688	18.41	0.5575	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,106.97520	2,212.371	20.35	0.7683	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			301.17520	278.872	20.35	0.2317	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			814.53000	888.538	18.06	0.5086	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			758.73000	705.038	18.06	0.4914	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,924.52850	2,027.201	20.11	0.7440	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			338.72850	313.701	20.11	0.2560	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			875.89560	952.381	18.20	0.5272	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			722.29560	671.081	18.20	0.4728	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,004.59680	2,108.189	20.16	0.7498	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			334.19680	309.889	20.16	0.2502	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			603.55380	666.060	17.54	0.4270	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			953.15380	887.760	17.54	0.5730	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,428.32540	2,537.435	20.72	0.7997	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			257.92540	239.135	20.72	0.2003	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			288.99400	268.460	20.51	0.2185	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			123.88570	141.346	16.14	0.1427	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,968.88570	1,858.146	16.14	0.8573	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			943.28880	878.789	17.57	0.5637	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	07/08/2018	Foreign Exchange Option	13.86	Put			638.28880	701.989	17.57	0.4363	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,303.99400	2,411.660	20.51	0.7815	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,093.80870	1,177.250	18.50	0.5746	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			652.10870	607.050	18.50	0.4254	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			275.46560	256.114	20.73	0.2011	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,183.95300	2,288.731	20.17	0.7514	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			351.95300	327.531	20.17	0.2486	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			620.42630	680.913	17.39	0.4151	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,038.42630	969.713	17.39	0.5849	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,627.46560	2,737.314	20.73	0.7989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,251.34150	2,356.315	20.13	0.7488	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			366.94150	342.015	20.13	0.2512	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,670.88060	1,572.847	16.49	0.7672	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			265.28060	297.147	16.49	0.2328	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,274.68980	3,144.266	15.15	0.9749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.08980	18.566	15.15	0.0251	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,592.69300	1,497.439	16.57	0.7479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			297.09300	331.739	16.57	0.2521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,463.60120	1,555.804	18.97	0.6316	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			579.20120	541.503	18.97	0.3684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,925.78290	1,820.949	16.02	0.8275	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			170.18290	195.249	16.02	0.1725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,842.79050	1,741.107	16.20	0.8088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			197.19050	225.407	16.20	0.1912	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,111.19100	2,214.249	19.95	0.7316	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			396.79100	369.949	19.95	0.2684	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,168.58840	2,272.453	20.03	0.7388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			384.18840	358.153	20.03	0.2612	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,813.26010	1,712.759	16.27	0.8018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			207.66010	237.059	16.27	0.1982	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			554.87790	611.060	17.13	0.3806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,160.47790	1,086.760	17.13	0.6194	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,118.63090	1,047.122	17.22	0.6042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			593.03090	651.422	17.22	0.3958	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,011.92310	3,124.996	21.07	0.8217	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			247.52310	230.696	21.07	0.1783	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,328.69020	1,244.197	16.82	0.6747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			433.09020	478.497	16.82	0.3253	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,201.58590	2,305.900	20.07	0.7429	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			377.18590	351.600	20.07	0.2571	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			0.00000	2,433.315	14.80	0.9319	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.00000	57.614	14.80	0.0681	8,447,898.91	146,628	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			0.00000	1,310.536	16.75	0.6953	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			0.00000	434.836	16.75	0.3047	31,879,551.84	73,314	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			0.00000	2,483.593	20.29	0.7632	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			0.00000	319.293	20.29	0.2368	46,817,250.02	146,628	73,314

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	14.86	Call			659.32000	615.664	18.60	0.4087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,263.72000	1,349.964	18.60	0.5913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			656.22730	612.833	18.62	0.4072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,270.62730	1,357.133	18.62	0.5928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			662.42770	618.514	18.59	0.4102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,256.82770	1,342.814	18.59	0.5898	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,338.60480	2,444.122	20.19	0.7519	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			368.80480	344.022	20.19	0.2481	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			632.92990	693.224	17.29	0.4053	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,113.12990	1,043.124	17.29	0.5947	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,809.60050	2,920.549	20.76	0.7986	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			289.80050	270.449	20.76	0.2014	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,028.83700	1,104.800	18.01	0.5131	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			879.33700	824.300	18.01	0.4869	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,405.25080	1,493.745	18.65	0.5957	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			694.65080	652.045	18.65	0.4043	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,505.69690	2,612.301	20.20	0.7512	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			389.59690	365.001	20.20	0.2488	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			646.03960	705.417	17.18	0.3945	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,199.93960	1,128.117	17.18	0.6055	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,978.30160	3,090.033	20.77	0.7947	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			312.20160	292.733	20.77	0.2053	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,182.53340	1,111.409	17.22	0.5967	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			677.43340	737.709	17.22	0.4033	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,791.85050	2,901.405	20.51	0.7764	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			346.95050	325.105	20.51	0.2236	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			64.17280	82.634	14.61	0.0862	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,529.27280	2,416.334	14.61	0.9138	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,269.21270	1,352.283	18.35	0.5596	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			792.21270	743.683	18.35	0.4404	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,682.11720	2,790.369	20.26	0.7530	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			403.11720	379.269	20.26	0.2470	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			656.85050	715.075	17.09	0.3854	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,277.85050	1,203.975	17.09	0.6146	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,210.09700	3,325.257	20.92	0.7969	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			321.09700	304.157	20.92	0.2031	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,863.61240	1,960.549	19.19	0.6497	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			619.11240	583.648	19.19	0.3503	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			591.57720	643.564	16.89	0.3572	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,387.07720	1,306.664	16.89	0.6428	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,829.24710	1,732.539	16.42	0.7546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			336.94710	372.839	16.42	0.2454	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			789.06730	742.689	18.49	0.4245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,426.76730	1,512.989	18.49	0.5755	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			795.34360	748.494	18.47	0.4271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,413.04360	1,498.794	18.47	0.5729	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		3,137.98260	3,251.815	20.77	0.7848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		350.28260	331.516	20.77	0.2152	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		792.20170	745.585	18.48	0.4258	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,419.90170	1,505.885	18.48	0.5742	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,860.87120	2,970.744	20.43	0.7524	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		424.17120	400.144	20.43	0.2476	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		668.91590	727.188	17.08	0.3765	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		1,362.21590	1,286.588	17.08	0.6235	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,428.47440	3,546.413	21.21	0.7947	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		341.77440	325.813	21.21	0.2053	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,444.49180	1,528.346	18.59	0.5452	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		943.89180	892.346	18.59	0.4548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		952.15740	902.596	18.84	0.4429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,603.15740	1,690.196	18.84	0.5571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		958.46760	908.502	18.81	0.4452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,589.46760	1,676.102	18.81	0.5548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,454.11180	1,381.075	17.49	0.6078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		825.11180	888.675	17.49	0.3922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		955.31000	905.544	18.83	0.4440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,596.31000	1,683.144	18.83	0.5560	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,542.51830	1,471.755	17.91	0.5906	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,021.21830	1,090.154	17.91	0.4094	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,538.06910	1,467.488	17.92	0.5894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,026.76910	1,095.888	17.92	0.4106	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,546.98150	1,476.028	17.89	0.5919	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,015.68150	1,084.428	17.89	0.4081	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,330.18610	5,439.551	23.03	0.7527	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		660.58610	623.651	23.03	0.2473	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		1,433.16570	1,373.149	19.13	0.4944	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,912.76570	1,999.049	19.13	0.5056	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		1,429.81960	1,369.950	19.14	0.4935	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,919.41960	2,005.850	19.14	0.5065	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		1,436.52960	1,376.365	19.12	0.4953	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,906.12960	1,992.265	19.12	0.5047	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		2,156.01760	2,080.345	18.72	0.6022	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,501.11760	1,572.745	18.72	0.3978	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		2,164.65340	2,088.770	18.71	0.6039	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,489.75340	1,561.170	18.71	0.3961	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		2,160.33060	2,084.553	18.71	0.6031	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,495.43060	1,566.953	18.71	0.3969	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,607.21890	1,678.948	18.86	0.4027	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		2,200.11890	2,124.248	18.86	0.5973	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		2,341.28610	2,261.895	18.87	0.6098	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,594.88610	1,663.295	18.87	0.3902	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		2,336.89380	2,257.616	18.88	0.6090	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,600.49380	1,669.016	18.88	0.3910	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,345.67750	2,266.172	18.87	0.6106	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,589.27750	1,657.572	18.87	0.3894	0.00	0	0
Total \$ / R Option												207,385,317.31	658,085	4,818,263
Total \$ / R												4,240,371,012.41	953,547	6,121,113
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.54260		13.66660			0.0000	0.00	0	333
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.73420		13.85840			0.0000	961,394.00	70	399
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.92850		14.05470			0.0000	0.00	0	86
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.12570		14.25560			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			14.75160		14.89130			0.0000	0.00	0	0
Total \$ / R MAXI Future												961,394.00	70	818
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			19,494.84020	14,430.136	36.65	0.3696	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			27,834.84020	35,170.136	36.65	0.6304	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			19,078.80240	14,086.763	36.66	0.3633	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			28,418.80240	35,826.763	36.66	0.6367	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			19,917.42900	14,779.732	36.64	0.3760	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			27,257.42900	34,519.732	36.64	0.6240	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			60,133.04930	54,055.709	19.00	0.5237	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			46,293.04930	52,635.709	19.00	0.4763	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			59,645.17550	53,607.480	19.01	0.5207	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			46,805.17550	53,187.480	19.01	0.4793	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			60,623.73650	54,506.946	18.99	0.5266	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			45,783.73650	52,086.946	18.99	0.4734	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			76,971.77990	71,118.190	17.91	0.5252	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			64,501.77990	71,268.190	17.91	0.4748	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			76,518.35390	70,694.429	17.92	0.5230	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			65,048.35390	71,844.429	17.92	0.4770	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			77,427.94410	71,543.815	17.90	0.5274	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			63,957.94410	70,693.815	17.90	0.4726	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			98,264.00230	91,866.511	17.57	0.5518	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			73,704.00230	80,296.510	17.57	0.4482	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			97,807.64930	91,436.648	17.58	0.5500	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			74,247.64930	80,866.648	17.58	0.4500	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			98,722.33720	92,298.788	17.55	0.5537	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			73,162.33720	79,728.788	17.55	0.4463	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			5,864.89740	7,040.262	0.99	0.5511	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			4,659.48900	5,843.112	0.96	0.5019	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			4,659.48900	5,843.112	0.96	0.4981	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			4,245.88390	5,428.253	0.97	0.4751	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			5,245.88390	6,428.253	0.97	0.5249	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			3,864.89740	5,040.262	0.99	0.4489	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			154,251.82620	147,175.445	17.91	0.5906	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			102,121.82620	109,015.445	17.91	0.4094	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		153,806.90930	146,748.816	17.92	0.5894		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		102,676.90930	109,588.816	17.92	0.4106		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		154,698.15470	147,602.750	17.89	0.5919		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		101,568.15470	108,442.750	17.89	0.4081		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											961,394.00	70	818
£ / R	On 15/12/2017	Foreign Exchange Future			18.10050	18.21570			0.0000		0.00	0	10
£ / R	On 18/12/2017	Foreign Exchange Future			18.10750	18.22590			0.0000		33,625,627.50	1,857	45,792
£ / R	On 31/01/2018	Foreign Exchange Future			18.27930	18.38950			0.0000		0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future			18.37710	18.48760			0.0000		0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future			18.42430	18.53520			0.0000		0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future			18.43860	18.54960			0.0000		32,949,778.20	1,787	195,106
£ / R	On 18/06/2018	Foreign Exchange Future			18.76060	18.87380			0.0000		0.00	0	5,182
£ / R	On 17/09/2018	Foreign Exchange Future			19.08950	19.20850			0.0000		954,475.00	50	3,626
£ / R	On 14/06/2019	Foreign Exchange Future			19.85500	19.98790			0.0000		0.00	0	0
Total £ / R Future											67,529,880.70	3,694	249,781
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Put		538.29810	624.557	46.42	0.8075		0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Call		93.99810	65.057	46.42	0.1925		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		0.00320	0.003	64.86	0.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		6,914.10320	7,032.503	64.86	1.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put		300.37510	363.498	37.18	0.5380		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call		326.27510	270.998	37.18	0.4620		0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put		1,597.23060	1,715.415	47.03	0.9447		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call		23.13060	22.916	47.03	0.0553		0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		0.00310	0.003	64.86	0.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		6,924.10310	7,042.503	64.86	1.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		0.00300	0.003	64.86	0.0000		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		6,934.10300	7,052.503	64.86	1.0000		0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Put		894.15050	964.604	21.97	0.6484		0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Call		373.65050	333.904	21.97	0.3516		0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Put		1,150.00880	1,223.401	20.71	0.6649		0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Call		407.60880	370.501	20.71	0.3351		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Put		1,039.79590	1,107.441	20.09	0.6105		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Call		524.99590	481.741	20.09	0.3895		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call		1,549.37210	1,459.678	19.05	0.7712		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put		229.77210	251.078	19.05	0.2288		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call		1,564.65060	1,474.596	19.05	0.7748		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put		225.05060	245.996	19.05	0.2252		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call		1,729.30940	1,635.685	19.07	0.8104		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put		179.70940	197.085	19.07	0.1896		0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put		1,856.53730	1,943.353	21.04	0.7776		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call		266.13730	241.953	21.04	0.2224		0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call		1,557.00100	1,467.128	19.05	0.7730		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			227.40100	248.528	19.05	0.2270	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,009.22980	1,075.388	19.91	0.5959	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			558.82980	513.988	19.91	0.4041	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,513.98990	1,436.469	18.06	0.6656	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			540.18990	575.869	18.06	0.3344	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,507.83900	1,430.514	18.06	0.6640	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			544.03900	579.914	18.06	0.3360	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,520.40840	1,442.446	18.06	0.6672	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			536.60840	571.846	18.06	0.3328	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,687.81910	1,610.306	17.68	0.6425	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			739.31910	780.806	17.68	0.3575	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,699.60080	1,621.476	17.67	0.6452	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			731.10080	771.976	17.67	0.3548	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,693.57660	1,615.881	17.68	0.6438	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			735.07660	776.381	17.68	0.3562	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,396.92010	2,301.776	17.22	0.6581	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,039.02010	1,076.776	17.22	0.3419	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,391.07530	2,296.074	17.22	0.6572	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,043.17530	1,081.074	17.22	0.3428	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,402.77480	2,307.497	17.22	0.6591	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,034.87480	1,072.497	17.22	0.3409	0.00	0	0
Total £ / R Option												0.00	0	3,700
Total £ / R												67,529,880.70	3,694	253,481
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11970		0.12033			0.0000	0.00	0	80
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12209		0.12268			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12450		0.12510			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12701		0.12765			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13921		0.14000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	195
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			6.32110	4.755	35.74	0.0254	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			973.22110	1,034.955	35.74	0.9746	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,036.43580	972.817	34.43	0.9829	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			3.33580	3.017	34.43	0.0171	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			155.21750	120.059	24.06	0.4699	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			122.11750	150.259	24.06	0.5301	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			640.06690	616.810	20.41	0.5861	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			372.16690	407.610	20.41	0.4139	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			271.71320	259.671	22.12	0.3098	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,003.81320	1,050.471	22.12	0.6902	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,341.08740	1,291.639	19.03	0.8681	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			73.18740	82.439	19.03	0.1319	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			537.03260	522.181	21.11	0.4165	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,026.73260	1,072.581	21.11	0.5835	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	0.14	Call			299.71350	323.727	23.70	0.2719	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,789.41350	1,874.127	23.70	0.7281	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			959.30420	934.736	19.69	0.6299	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			449.00420	485.136	19.69	0.3701	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			234.60000	299.100		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			1,234.60000	1,299.100		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			765.40000	700.900		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			1,860.88300	1,883.585	20.96	0.6535	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			860.88300	962.985	20.96	0.3465	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,430.68890	1,450.435	21.90	0.5450	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,430.68890	1,529.835	21.90	0.4550	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,400.81700	2,399.411	19.07	0.7741	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			400.81700	478.811	19.07	0.2259	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			15.90800		16.04210			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			15.91490		16.05230			0.0000	128,480,987.70	8,073	92,841
€ / R	On	27/12/2017	Foreign Exchange Future			15.94420		16.08090			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.08700		16.22030			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.18270		16.31650			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.23410		16.36830			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.24860		16.38290			0.0000	14,445,005.40	889	58,929
€ / R	On	29/03/2018	Foreign Exchange Future			16.28510		16.41940			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.57700		16.71410			0.0000	397,848.00	24	1,851
€ / R	On	17/09/2018	Foreign Exchange Future			16.91820		17.06140			0.0000	0.00	0	5,142
€ / R	On	14/12/2018	Foreign Exchange Future			17.25960		17.40680			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.02560		18.18480			0.0000	0.00	0	0
Total € / R Future												143,323,841.10	8,986	161,590
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			519.25220	634.474	39.73	0.8978	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			41.35220	22.474	39.73	0.1022	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			216.63380	301.913	34.51	0.5445	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			179.94670	142.957	34.83	0.3390	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			327.64670	428.057	34.83	0.6610	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			384.03750	313.571	34.03	0.5800	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			131.73750	198.671	34.03	0.4200	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			72.52430	119.649	33.39	0.2977	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,924.34700	1,788.480	45.56	0.9880	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			2.04700	3.579	45.56	0.0120	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			561.82460	680.499	35.36	0.8148	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			84.12460	65.399	35.36	0.1852	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		268.93380	216.813	34.51	0.4555	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put		618.23440	739.689	35.47	0.8400	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call		0.02300	0.015	64.75	0.0001	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		5,357.72300	5,495.114	64.75	0.9999	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		2,053.71110	1,917.392	46.43	0.9915	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1.41110	2.492	46.43	0.0085	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call		524.82430	434.549	33.39	0.7023	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,021.46560	2,158.811	47.67	0.9877	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		3.90350	3.841	47.53	0.0127	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,001.60350	2,138.941	47.53	0.9873	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put		455.53610	567.534	35.13	0.7564	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call		117.83610	92.434	35.13	0.2436	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call		70.53440	54.589	35.47	0.1600	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		3.83380	3.776	47.60	0.0125	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,011.53380	2,148.876	47.60	0.9875	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		3.76560	3.711	47.67	0.0123	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put		154.61040	207.485	28.04	0.3440	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call		615.51040	531.685	28.04	0.6560	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put		273.08710	327.054	19.58	0.3871	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call		693.38710	614.054	19.58	0.6129	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put		610.01550	689.295	19.04	0.5461	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call		516.51550	461.995	19.04	0.4539	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put		1,013.55750	1,110.156	19.53	0.6653	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call		371.85750	334.257	19.53	0.3347	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		1,005.03830	1,100.796	19.36	0.6575	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		387.93830	349.396	19.36	0.3425	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		1,616.42220	1,503.108	17.36	0.8526	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		93.52220	114.508	17.36	0.1474	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		1,607.93420	1,494.864	17.37	0.8508	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		95.03420	116.264	17.37	0.1492	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		1,418.03470	1,311.059	17.44	0.8064	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		135.13470	162.459	17.44	0.1936	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		1,624.93040	1,511.372	17.36	0.8544	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		92.03040	112.772	17.36	0.1456	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		34.04750	38.831	18.84	0.0560	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		2,416.94750	2,287.430	18.84	0.9440	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		677.86040	758.657	18.66	0.5448	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		560.76040	507.257	18.66	0.4552	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		606.98810	549.614	18.51	0.4825	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		614.08810	691.014	18.51	0.5175	0.00	0	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		1,458.40770	1,350.040	17.42	0.8166	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		125.50770	151.440	17.42	0.1834	0.00	0	5,648
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		1,154.82100	1,254.808	19.37	0.6833	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		364.22100	329.908	19.37	0.3167	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		292.22110	334.487	16.40	0.2658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		76.94780	86.758	16.54	0.0906	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	16.00	Call		1,176.92680	1,098.672	16.70	0.6391	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		462.82680	521.672	16.70	0.3609	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		1,503.41760	1,408.312	16.39	0.7361	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		289.31760	331.312	16.39	0.2639	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		1,496.32110	1,401.487	16.40	0.7342	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		55.64300	61.724	16.67	0.0677	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		941.07400	875.968	17.10	0.5513	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		666.97400	738.968	17.10	0.4487	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		1,510.53370	1,415.154	16.39	0.7379	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		286.43370	328.154	16.39	0.2621	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		2,541.04780	2,413.758	16.54	0.9094	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		42.64000	46.547	16.78	0.0529	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		1,687.10230	1,585.344	16.31	0.7803	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		223.00230	258.343	16.31	0.2197	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		4,988.17170	5,116.821	22.60	0.9411	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		72.27170	63.821	22.60	0.0589	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		2,799.74300	2,668.724	16.67	0.9323	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		3,949.11460	4,076.596	21.44	0.9072	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		113.21460	103.596	21.44	0.0928	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		2,197.44800	2,312.061	19.48	0.7763	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		301.54800	279.061	19.48	0.2237	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		3,006.74000	2,873.547	16.78	0.9471	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		2,897.04870	2,767.882	15.40	0.9105	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		85.64870	99.682	15.40	0.0895	24,873,998.28	249,534	166,283
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		1,545.55130	1,453.602	16.12	0.6797	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		0.00000	2,980.790	19.52	0.7783	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		1,033.45410	1,117.063	17.11	0.5019	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		199.29940	191.967	22.60	0.1257	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		983.01430	922.968	17.09	0.5012	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		1,021.61430	1,104.768	17.09	0.4988	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		0.00000	1,546.837	16.06	0.7038	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		0.00000	478.637	16.06	0.2962	59,718,090.10	124,767	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		484.15130	535.402	16.12	0.3203	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		4,767.89940	4,903.767	22.60	0.8743	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		0.00000	338.990	19.52	0.2217	84,589,530.66	249,534	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		978.92920	919.111	17.10	0.4996	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		1,027.52920	1,110.911	17.10	0.5004	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		974.85410	915.263	17.11	0.4981	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		983.81770	929.416	17.33	0.4535	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put		1,457.01770	1,549.816	17.33	0.5465	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call		980.35010	926.133	17.33	0.4523	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		1,463.55010	1,556.533	17.33	0.5477	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		976.88790	922.854	17.34	0.4511	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put		1,470.08790	1,563.254	17.34	0.5489	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		2,143.96410	2,049.957	16.41	0.6664	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		829.16410	894.357	16.41	0.3336	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	16.88	Call			2,138.44910	2,044.636	16.42	0.6653	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			833.64910	899.036	16.42	0.3347	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,149.50020	2,055.283	16.40	0.6675	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			824.70020	889.683	16.40	0.3325	0.00	0	0
Total € / R Option												169,181,619.04	623,835	1,228,139
Total € / R												312,505,460.14	632,821	1,389,729
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.29770		10.33070			0.0000	55,813,534.00	5,420	9,333
AUS\$ / R	On	27/12/2017	Foreign Exchange Future			10.31200		10.34470			0.0000	0.00	0	0
AUS\$ / R	On	15/01/2018	Foreign Exchange Future			10.34200		10.37410			0.0000	0.00	0	5
AUS\$ / R	On	28/02/2018	Foreign Exchange Future			10.40960		10.44160			0.0000	0.00	0	46
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			10.43890		10.47100			0.0000	17,954,908.00	1,720	4,259
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			10.58500		10.61790			0.0000	0.00	0	5,012
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			10.73550		10.77040			0.0000	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			10.88390		10.91750			0.0000	0.00	0	10,812
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.21320		11.25380			0.0000	0.00	0	0
Total AUS\$ / R Future												73,768,442.00	7,140	29,467
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,532.01550	1,565.209	53.57	0.9868	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			2.65850	2.847	53.69	0.0129	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,541.95850	1,575.147	53.69	0.9871	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			2.60300	2.786	53.81	0.0126	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,551.90300	1,585.086	53.81	0.9874	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			2.71550	2.909	53.57	0.0132	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			417.18670	405.072	26.95	0.7285	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			72.48670	93.072	26.95	0.2715	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			409.83560	398.083	26.97	0.7221	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			75.13560	96.083	26.97	0.2779	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			424.60600	412.128	26.94	0.7349	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			69.90600	90.128	26.94	0.2651	0.00	0	0
AUS\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			450.50750	473.545	21.56	0.6786	0.00	0	0
AUS\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			144.60750	135.545	21.56	0.3214	0.00	0	0
AUS\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			396.90450	418.036	17.88	0.5486	0.00	0	0
AUS\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			288.50450	277.636	17.88	0.4514	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			632.34390	611.197	16.68	0.7071	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			161.34390	172.297	16.68	0.2929	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			625.58520	604.615	16.69	0.7029	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			164.58520	175.715	16.69	0.2971	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			639.14580	617.823	16.68	0.7111	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			158.14580	168.923	16.68	0.2889	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			413.82510	433.213	15.93	0.4459	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			536.75830	523.403	15.94	0.5508	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			418.85830	438.403	15.94	0.4492	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			531.82260	518.623	15.95	0.5475	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			423.92260	443.623	15.95	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
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			541.72510	528.213	15.93	0.5541	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			451.99000	440.775	16.05	0.4306	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			791.59000	815.275	16.05	0.5694	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			448.58760	437.483	16.06	0.4282	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			798.18760	821.983	16.06	0.5718	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			445.20890	434.210	16.08	0.4258	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			804.80890	828.710	16.08	0.5742	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,037.48220	1,061.131	16.08	0.6010	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			470.83930	460.731	16.06	0.4029	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,023.33930	1,046.831	16.06	0.5971	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			467.90140	457.872	16.07	0.4009	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,030.40140	1,053.972	16.07	0.5991	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			464.98220	455.031	16.08	0.3990	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			939.67900	918.494	14.89	0.5779	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			685.87900	705.294	14.89	0.4221	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			934.96100	913.873	14.90	0.5759	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			691.16100	710.673	14.90	0.4241	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			930.26380	909.279	14.91	0.5740	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			696.46380	716.079	14.91	0.4260	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												73,768,442.00	7,140	29,467
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.53310		10.62170			0.0000	2,633,275.00	250	600
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.69990		10.78760			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.86350		10.95240			0.0000	0.00	0	0
Total CAD/ R Future												2,633,275.00	250	850
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			215.26310	169.977	35.25	0.5019	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			133.56310	176.877	35.25	0.4981	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			209.58310	165.351	35.29	0.4928	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			137.88310	182.251	35.29	0.5072	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			221.03450	174.693	35.21	0.5111	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			129.33450	171.593	35.21	0.4889	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			825.87630	756.488	16.79	0.7727	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			108.27630	126.588	16.79	0.2273	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			818.16140	749.050	16.79	0.7692	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			110.56140	129.150	16.79	0.2308	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			833.62600	763.964	16.79	0.7762	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			106.02600	124.064	16.79	0.2238	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			568.91260	521.851	16.15	0.5369	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			436.51260	478.351	16.15	0.4631	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			564.00680	517.234	16.16	0.5337	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			441.60680	483.734	16.16	0.4663	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			573.85110	526.499	16.14	0.5400	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			431.45110	472.999	16.14	0.4600	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 CAD/ R Option												0.00	0	0
Total CAD/ R												2,633,275.00	250	850
CHF / R	On	18/12/2017	Foreign Exchange Future			13.68110		13.77380			0.0000	3,420,275.00	250	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			13.98590		14.07370			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.28450		14.37450			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.59350		14.68770			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.92470		16.03980			0.0000	0.00	0	0
Total CHF / R Future												3,420,275.00	250	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			137.96560	97.215	35.70	0.2804	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			394.16560	446.115	35.70	0.7196	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			134.91540	94.695	35.72	0.2748	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			401.11540	453.596	35.72	0.7252	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			141.07140	99.789	35.68	0.2860	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			387.27140	438.689	35.68	0.7140	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			500.37550	463.377	18.82	0.4711	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			576.67550	627.477	18.82	0.5289	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			496.28590	459.548	18.84	0.4682	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			582.58590	633.648	18.84	0.5318	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			504.49730	467.232	18.80	0.4739	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			570.79730	621.332	18.80	0.5261	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			645.99850	610.611	17.68	0.4715	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			801.49850	856.111	17.68	0.5285	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			642.12620	606.938	17.69	0.4694	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			807.62620	862.438	17.69	0.5306	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			638.27550	603.283	17.70	0.4673	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			813.77550	868.783	17.70	0.5327	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			352.30000	446.500		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			362.30000	456.500		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			342.30000	436.500		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			623.29820	673.290	15.66	0.3090	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,934.65560	1,869.283	15.65	0.6936	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			614.85560	664.583	15.65	0.3064	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,928.87230	1,863.625	15.66	0.6923	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			619.07230	668.926	15.66	0.3077	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,923.09820	1,857.990	15.66	0.6910	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												3,420,275.00	250	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.04470		2.06190			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
CNH / R	On	19/03/2018	Foreign Exchange Future			2.06060		2.07770			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.07730		2.09450			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.09510		2.11280			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.15420		2.17270			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,154.76150	996.626	34.92	0.8812	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			35.76150	49.626	34.92	0.1188	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,065.44910	911.743	35.11	0.8532	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			46.44910	64.743	35.11	0.1468	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,250.80690	1,090.543	36.20	0.8965	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			31.80690	43.543	36.20	0.1035	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			194.49900	227.697	17.78	0.2059	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,693.08880	1,557.744	17.78	0.7775	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			216.08880	251.744	17.78	0.2225	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,616.38820	1,483.591	17.77	0.7603	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			239.38820	277.591	17.77	0.2397	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,771.49900	1,633.697	17.78	0.7941	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,401.77310	1,301.615	16.91	0.6147	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			656.77310	728.615	16.91	0.3853	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,346.33720	1,249.305	16.98	0.5988	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			701.33720	776.305	16.98	0.4012	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,458.89900	1,355.613	16.85	0.6306	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			613.89900	682.613	16.85	0.3694	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			172.00000	349.000		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			272.00000	449.000		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			372.00000	549.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,811.37960	2,682.947	16.56	0.6974	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			884.37960	940.947	16.56	0.3026	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,749.71580	2,623.722	16.59	0.6885	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			922.71580	981.722	16.59	0.3115	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,874.02650	2,743.186	16.53	0.7063	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			847.02650	901.186	16.53	0.2937	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			2.14620		2.16440			0.0000	214,620.00	100	350
DKK / R	On	19/03/2018	Foreign Exchange Future			2.19000		2.20800			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.23530		2.25370			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.28170		2.30110			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.55230		2.57490			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 DKK / R Future												214,620.00	100	350
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,565.35940	1,396.186	39.60	0.9247	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			21.35940	34.186	39.60	0.0753	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,467.32170	1,301.402	38.65	0.9134	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			23.32170	39.402	38.65	0.0866	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,663.64130	1,491.716	40.55	0.9345	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			19.64130	29.716	40.55	0.0655	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			948.81290	860.227	19.21	0.5196	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			768.81290	860.227	19.21	0.4804	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,049.76530	953.821	19.07	0.5567	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			669.76530	753.821	19.07	0.4433	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			998.32510	906.078	19.14	0.5381	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			718.32510	806.078	19.14	0.4619	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			929.41550	1,018.737	17.99	0.4393	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,317.74450	1,225.892	18.06	0.5469	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			980.74450	1,072.892	18.06	0.4531	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,270.53650	1,181.472	18.13	0.5331	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,033.53650	1,128.472	18.13	0.4669	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,366.41550	1,271.737	17.99	0.5607	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			489.00000	683.000		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			589.00000	783.000		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			689.00000	883.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,812.21250	4,615.365	16.42	0.8355	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			463.21250	492.365	16.42	0.1645	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,734.31550	4,539.175	16.44	0.8295	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			485.31550	516.175	16.44	0.1705	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,657.14180	4,463.748	16.46	0.8233	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			508.14180	540.748	16.46	0.1767	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												214,620.00	100	350
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.73490		1.75080			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76200		1.77790			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.78890		1.80530			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.81620		1.83300			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.99000		2.00890			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			217.79960	166.193	37.97	0.3341	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			409.79960	517.193	37.97	0.6659	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	18/12/2017	Foreign Exchange Option	1.78	Call			181.64280	137.718	38.13	0.2902	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			473.64280	588.718	38.13	0.7098	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			258.92470	199.070	37.81	0.3811	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			350.92470	450.070	37.81	0.6189	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			873.41030	786.762	18.74	0.5710	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			494.41030	566.762	18.74	0.4290	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			820.81430	737.312	18.81	0.5474	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			541.81430	617.312	18.81	0.4526	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			928.48510	838.650	18.66	0.5946	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			449.48510	518.650	18.66	0.4054	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,128.30720	1,041.022	17.56	0.5763	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			675.30720	752.022	17.56	0.4237	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,077.70360	993.789	17.65	0.5585	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			724.70360	804.789	17.65	0.4415	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,180.82180	1,090.135	17.47	0.5942	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			627.82180	701.135	17.47	0.4058	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			270.00000	438.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			70.00000	238.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			170.00000	338.000		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	1.76	Put			631.53230	684.277	17.23	0.2459	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,052.26420	2,918.776	17.26	0.7453	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			663.26420	718.776	17.26	0.2547	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,189.79220	3,050.823	17.20	0.7628	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			600.79220	650.823	17.20	0.2372	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,120.53230	2,984.277	17.23	0.7541	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			0.13120		0.13240			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13080		0.13200			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13020		0.13110			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13000		0.12950			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			1.62030		1.63500			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.64750		1.66220			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.67560		1.69080			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.70490		1.72050			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.80050		1.81660			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.46560		9.47830			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.58820		9.59980			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.71600		9.72830			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.84840		9.86300			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.75640		10.77310			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			42.87350	43.353	35.54	0.2009	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			374.57350	387.753	35.54	0.7991	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			40.97700	41.513	35.55	0.1942	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			382.67700	395.913	35.55	0.8058	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			44.83920	45.258	35.53	0.2078	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			366.53920	379.658	35.53	0.7922	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			421.40740	417.089	17.65	0.5815	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			271.60740	278.889	17.65	0.4185	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			416.06170	411.831	17.66	0.5769	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			276.26170	283.631	17.66	0.4231	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			426.80030	422.393	17.64	0.5861	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			267.00030	274.193	17.64	0.4139	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			416.08170	415.130	17.01	0.4827	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			527.78170	539.130	17.01	0.5173	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			412.13160	411.217	17.02	0.4795	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			533.83160	545.217	17.02	0.5205	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			420.06770	419.078	16.99	0.4860	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			521.76770	533.078	16.99	0.5140	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			67.00000	81.600		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			77.00000	91.600		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			57.00000	71.600		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,287.30990	1,277.964	15.67	0.6976	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			434.20990	441.564	15.67	0.3024	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,281.37030	1,272.081	15.68	0.6957	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			438.27030	445.681	15.68	0.3043	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,293.27150	1,283.865	15.66	0.6995	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			430.17150	437.465	15.66	0.3005	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			1.30880		1.32150			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32040		1.33560			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33300		1.35080			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.34440		1.36870			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.45750		1.47170			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			215.00000	88.000		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			115.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	12.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			15.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	112.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			356.00000	204.000		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			256.00000	104.000		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			156.00000	4.000		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			308.00000	130.000		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			208.00000	30.000		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			408.00000	230.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			13.00000	256.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			113.00000	356.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			87.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			0.00000	156.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,517.00000	1,375.000		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			1,417.00000	1,275.000		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			1,617.00000	1,475.000		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			1.33710		1.33360			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34250		1.33850			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34690		1.34290			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35140		1.34740			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 QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future			1.17520		1.17460				0.0000	0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future			1.18310		1.18220				0.0000	0.00	0	15
QUANTO €On	18/06/2018	Foreign Exchange Future			1.19010		1.18920				0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future			1.19770		1.19680				0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	18/12/2017	Foreign Exchange Future		23,946.19000		24,141.30000				0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future		24,342.77000		24,533.80000				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		10.02290		10.10440				0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future		10.17770		10.25800				0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future		10.33580		10.41710				0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future		10.49710		10.58190				0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future		11.53060		11.62280				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		347.97580	290.703	35.11	0.7064		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put		53.57580	77.803	35.11	0.2936		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call		340.47810	283.954	35.14	0.6977		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put		56.07810	81.054	35.14	0.3023		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call		355.55560	297.543	35.08	0.7151		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put		51.15560	74.643	35.08	0.2849		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call		520.20300	473.468	17.19	0.6138		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		222.20300	255.768	17.19	0.3862		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call		514.28450	467.937	17.20	0.6094		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put		226.28450	260.237	17.20	0.3906		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call		526.16750	479.046	17.18	0.6182		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put		218.16750	251.346	17.18	0.3818		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call		638.50310	592.697	15.96	0.6022		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put		321.40310	356.897	15.96	0.3978		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call		632.97410	587.478	15.97	0.5989		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put		325.87410	361.678	15.97	0.4011		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call		644.07080	597.952	15.95	0.6056		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put		316.97080	352.152	15.95	0.3944		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call		581.90000	497.100		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		571.90000	487.100		1.0000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	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			591.90000	507.100		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			1,878.84710	1,804.379	15.49	0.8025	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			246.04710	263.779	15.49	0.1975	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,871.27720	1,796.975	15.49	0.8010	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			248.47720	266.375	15.49	0.1990	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,863.72390	1,789.591	15.49	0.7996	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			250.92390	268.991	15.49	0.2004	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			3.52030		3.55850			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.47020		3.50960			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.42180		3.46020			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.37680		3.41220			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.42050		3.44630			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			7.01520	5.608	36.72	0.0827	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			188.51520	225.308	36.72	0.9173	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			6.24450	5.251	37.34	0.0771	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			197.74450	234.951	37.34	0.9229	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			7.88020	6.000	36.10	0.0888	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			179.38020	215.700	36.10	0.9112	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			99.19300	82.143	14.71	0.4399	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			109.59300	131.943	14.71	0.5601	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			94.75270	78.215	14.73	0.4253	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			115.15270	138.015	14.73	0.5747	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			103.78510	86.217	14.70	0.4548	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			104.18510	126.017	14.70	0.5452	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			67.54490	57.501	14.54	0.2761	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			267.34490	295.701	14.54	0.7239	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			65.15440	55.417	14.58	0.2680	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			274.95440	303.617	14.58	0.7320	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			70.01560	59.658	14.50	0.2843	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			259.81560	287.858	14.50	0.7157	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			52.20000	16.800		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			42.20000	6.800		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			62.20000	26.800		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			233.43470	221.965	16.11	0.4757	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			317.13470	331.465	16.11	0.5243	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			229.61940	218.295	16.13	0.4701	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			323.31940	337.796	16.13	0.5299	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			237.30600	225.688	16.09	0.4813	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			311.00600	325.188	16.09	0.5187	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34490		1.34750			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.32460		1.32800			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.30420		1.30770			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.28560		1.28940			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												4 324 837 422.90	315,952	1,749,271
Total Options												376 566 936.35	1,281,920	6,050,102
Grand Total:												4,701,404,359.25	1,597,872	7,799,373