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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2017

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			13.68950		13.56230			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.69150		13.56440			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.69750		13.57100			0.0000	563,556,242.50	41,143	899,511
\$ / R On 19/12/2017 Foreign Exchange Future			13.69970		13.57310			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.70390		13.57750			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.70610		13.57960			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.71670		13.59050			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.72100		13.59480			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			13.72950		13.60350			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.73380		13.60790			0.0000	0.00	0	677
\$ / R On 08/01/2018 Foreign Exchange Future			13.74230		13.61660			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.74440		13.61870			0.0000	0.00	0	200
\$ / R On 10/01/2018 Foreign Exchange Future			13.74650		13.62090			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.75080		13.62520			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			13.75700		13.63160			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			13.75910		13.63380			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.76330		13.63810			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.76540		13.64020			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.77800		13.65310			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.79060		13.66600			0.0000	0.00	0	2,430
\$ / R On 01/02/2018 Foreign Exchange Future			13.79270		13.66820			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			13.80320		13.67900			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.80740		13.68330			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.81580		13.69180			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.81790		13.69390			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.82230		13.69810			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.82450		13.70030			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.85090		13.72570			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			13.85310		13.72790			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.85530		13.73000			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.88380		13.75770			0.0000	0.00	0	3,716
\$ / R	On	19/03/2018	Foreign Exchange Future			13.89240		13.76630			0.0000	31,410,716.40	2,261	222,811
\$ / R	On	29/03/2018	Foreign Exchange Future			13.91390		13.78770			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.96990		13.84340			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.97210		13.84550			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.98290		13.85620			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.00230		13.87550			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.00660		13.87980			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.01300		13.88620			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.01520		13.88830			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.04970		13.92260			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.08880		13.96130			0.0000	14,088,800.00	1,000	119,562
\$ / R	On	29/06/2018	Foreign Exchange Future			14.11300		13.98510			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.11960		13.99160			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.15910		14.03050			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.16790		14.03920			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.17010		14.04140			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.18330		14.05430			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.19870		14.06950			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.21190		14.08240			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.25150		14.12140			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.28910		14.15830			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.31370		14.18240			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.37410		14.24150			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.38310		14.25030			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.38750		14.25460			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.39870		14.26560			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.41660		14.28310			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.45460		14.32030			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.48640		14.35170			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.52720		14.39180			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.63290		14.49570			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.71210		14.57370			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.92340		14.78160			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.36110		15.21290			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.87270		15.70780			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.00200		15.83280			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			16.13700		15.96340			0.0000	0.00	0	0
Total \$ / R Future												609,055,758.90	44,404	1,352,893
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			360.70610	248.262	19.40	0.6727	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			63.00610	77.762	19.40	0.3273	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			180.96490	108.886	22.16	0.3527	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			215.36490	270.386	22.16	0.6473	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			331.39570	228.995	22.35	0.5707	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			115.79570	140.495	22.35	0.4293	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,243.10380	1,121.435	28.89	0.9355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			86.88090	48.533	24.01	0.1588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			507.88090	596.033	24.01	0.8412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			870.86180	752.228	27.28	0.8491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			74.50000	40.121	23.91	0.1367	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			115.91230	69.214	24.21	0.2086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			436.91230	516.714	24.21	0.7914	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			485.97840	571.676	24.07	0.8270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			94.97840	54.176	24.07	0.1730	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,081.71180	961.148	28.21	0.9067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			103.59530	60.292	24.13	0.1878	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,932.98180	1,807.110	33.02	0.9833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			3.98180	4.610	33.02	0.0167	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,181.72580	1,304.518	29.81	0.9743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			10.72580	7.018	29.81	0.0257	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			545.50000	637.621	23.91	0.8633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			170.88690	111.136	24.51	0.2955	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			128.93380	154.371	25.75	0.3737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			467.93380	366.871	25.75	0.6263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			940.22290	1,059.446	27.27	0.9558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			19.22290	11.946	27.27	0.0442	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			464.59530	547.792	24.13	0.8122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			7.31500	9.164	30.32	0.0330	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			197.04150	236.846	25.10	0.5070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			326.04150	239.346	25.10	0.4930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,367.96880	1,491.607	31.04	0.9846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			6.96880	4.107	31.04	0.0154	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			341.88690	408.636	24.51	0.7045	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			1.69200	0.937	33.42	0.0038	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			215.50040	147.096	24.70	0.3594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			286.50040	344.596	24.70	0.6406	0.00	0	11,116
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,084.51610	1,206.148	28.79	0.9682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			13.51610	8.648	28.79	0.0318	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,546.31500	1,421.664	30.32	0.9670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			79.28810	43.341	23.95	0.1453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,556.19320	1,431.494	30.39	0.9676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			7.19320	8.994	30.39	0.0324	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,670.60000	2,544.083	38.14	0.9944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			1.60000	1.583	38.14	0.0056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,822.69200	1,948.437	33.42	0.9962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			8.83730	11.600	29.70	0.0413	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			624.67080	724.173	23.71	0.9015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			53.67080	26.673	23.71	0.0985	0.00	0	11,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,600.37380	3,473.175	45.06	0.9978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			1.37380	0.675	45.06	0.0022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			530.28810	620.841	23.95	0.8547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			3.70770	2.113	32.13	0.0082	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			450.63420	532.141	24.17	0.8020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			109.63420	64.641	24.17	0.1980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			71.54520	84.398	26.59	0.2337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			680.54520	566.898	26.59	0.7663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,437.83730	1,314.100	29.70	0.9587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			1.37230	0.661	45.29	0.0021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			76.54790	90.495	26.50	0.2472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			655.54790	542.995	26.50	0.7528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,489.54880	4,362.756	49.84	0.9992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.54880	0.256	49.84	0.0008	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,574.70770	1,699.613	32.13	0.9918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			606.49330	496.344	26.31	0.7243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,560.37620	3,433.194	44.75	0.9977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			1.37620	0.694	44.75	0.0023	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			29.77430	36.468	27.80	0.1154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			988.77430	868.969	27.80	0.8846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,630.37230	3,503.161	45.29	0.9979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			1.41150	0.880	42.40	0.0030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			32.24700	39.190	27.68	0.1229	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			961.24700	841.690	27.68	0.8771	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			371.98830	443.113	24.41	0.7349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			150.98830	95.613	24.41	0.2651	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			87.49330	103.844	26.31	0.2757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			535.48610	429.516	26.03	0.6775	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,670.37060	3,543.144	45.59	0.9979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			1.37060	0.644	45.59	0.0021	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			2.08300	2.168	36.48	0.0077	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,431.08300	2,304.668	36.48	0.9923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,250.41150	3,123.380	42.40	0.9970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,720.36910	3,593.123	45.97	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			353.73600	422.235	24.47	0.7168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			162.73600	104.735	24.47	0.2832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,980.47150	2,853.617	40.36	0.9962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			1.47150	1.117	40.36	0.0038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			106.48610	127.016	26.03	0.3225	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1.36890	0.619	46.04	0.0020	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,730.36890	3,603.119	46.04	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1.36870	0.615	46.12	0.0020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,740.36870	3,613.115	46.12	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1.36910	0.623	45.97	0.0020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Put			225.19630	155.094	24.74	0.3725	0.00	0	21,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Call			256.50610	309.406	24.82	0.6009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Put			245.50610	171.906	24.82	0.3991	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			221.05290	266.310	24.98	0.5472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			290.05290	208.810	24.98	0.4528	0.00	0	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			307.77680	223.774	25.04	0.4729	0.00	0	640
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Put			230.14060	159.195	24.76	0.3791	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Call			271.14060	326.695	24.76	0.6209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			58.07400	68.219	26.87	0.1965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			757.07400	640.719	26.87	0.8035	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Call			276.19630	332.594	24.74	0.6275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			85.57790	101.508	26.34	0.2708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			131.65880	157.688	25.72	0.3797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			460.65880	360.188	25.72	0.6203	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			2,032.45830	1,906.420	33.71	0.9859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			3.45830	3.921	33.71	0.0141	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			208.77680	251.274	25.04	0.5271	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			10.56660	14.823	29.29	0.0516	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			56.65790	66.604	26.91	0.1926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			765.65790	649.104	26.91	0.8074	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,026.54920	1,147.326	28.18	0.9638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			15.54920	9.826	28.18	0.0362	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			614.57790	504.008	26.34	0.7292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			106.58510	62.439	24.15	0.1929	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			482.62580	380.408	25.81	0.6380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			123.62580	147.908	25.81	0.3620	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			267.27890	189.812	24.90	0.4259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			238.27890	287.312	24.90	0.5741	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,339.56660	1,217.323	29.29	0.9484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			6.81240	3.981	31.09	0.0149	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			364.14050	272.932	25.28	0.5326	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			175.14050	210.432	25.28	0.4674	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			835.98550	952.759	26.15	0.9434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			24.98550	15.259	26.15	0.0566	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			457.58510	539.939	24.15	0.8071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			6.04080	3.511	31.30	0.0133	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			845.39390	962.419	26.25	0.9447	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			24.39390	14.919	26.25	0.0553	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			24.65280	30.806	28.09	0.0995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,053.65280	933.306	28.09	0.9005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,377.81240	1,501.480	31.09	0.9851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			41.86180	49.728	27.28	0.1509	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		100.66460	58.200	24.11	0.1828	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		471.66460	555.700	24.11	0.8172	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		390.66340	296.624	25.41	0.5584	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		161.66340	194.124	25.41	0.4416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,417.04080	1,541.011	31.30	0.9867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		22.71180	28.648	28.21	0.0933	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		14.10380	18.935	28.89	0.0645	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put		501.36460	402.488	27.22	0.6229	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call		144.46460	172.188	27.22	0.3771	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put		458.10630	384.911	29.01	0.5578	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call		195.60630	248.811	29.01	0.4422	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		262.38440	213.595	27.79	0.3832	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		341.98440	419.695	27.79	0.6168	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,442.14820	4,316.091	51.37	0.9950	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		1.74820	2.191	51.37	0.0050	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		341.52270	284.489	25.16	0.4504	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		292.02270	361.189	25.16	0.5496	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put		1,249.15680	1,139.616	27.14	0.8649	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call		43.95680	60.616	27.14	0.1351	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put		980.65650	880.152	26.50	0.7928	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call		75.45650	101.152	26.50	0.2072	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		245.58170	203.291	22.95	0.3480	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		419.08170	502.791	22.95	0.6520	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put		514.93950	444.347	23.26	0.5614	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call		222.83950	278.147	23.26	0.4386	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put		27.55800	20.726	20.60	0.0566	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put		184.58590	150.768	21.46	0.2723	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call		551.18590	643.068	21.46	0.7277	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call		1,144.15800	1,263.026	20.60	0.9434	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		588.29130	682.127	21.26	0.7467	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		169.59130	137.727	21.26	0.2533	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,209.05810	1,105.013	24.17	0.8275	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		67.75810	89.413	24.17	0.1725	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,317.52200	1,210.426	24.43	0.8518	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		56.22200	74.826	24.43	0.1482	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put		755.82790	670.523	22.84	0.6740	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call		156.72790	197.023	22.84	0.3260	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put		541.17800	469.942	21.89	0.5571	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call		246.37800	300.742	21.89	0.4429	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put		684.06150	603.756	21.80	0.6293	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call		195.66150	240.756	21.80	0.3707	0.00	0	50,000
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put		317.43670	268.320	20.63	0.3897	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call		421.23670	497.420	20.63	0.6103	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put		562.02300	490.144	21.11	0.5566	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call		260.12300	313.444	21.11	0.4434	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call		273.51280	328.746	21.02	0.4590	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			535.41280	465.446	21.02	0.5410	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			443.03880	380.462	20.61	0.4796	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			333.23880	395.862	20.61	0.5204	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			544.84610	475.129	20.34	0.5323	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			297.94610	353.129	20.34	0.4677	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			548.97300	628.914	19.19	0.6638	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			282.97300	238.314	19.19	0.3362	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			626.59320	712.089	19.04	0.7114	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			230.59320	191.489	19.04	0.2886	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			639.13190	725.467	19.02	0.7185	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			223.13190	184.867	19.02	0.2815	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			242.08250	201.709	19.08	0.2994	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			608.08250	692.309	19.08	0.7006	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			784.05220	879.056	18.77	0.7881	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			155.85220	126.356	18.77	0.2119	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,150.42660	2,034.527	22.78	0.9293	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			28.62660	37.227	22.78	0.0707	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,157.11190	1,267.895	18.50	0.9061	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			708.13050	798.290	18.86	0.7526	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,894.37480	1,782.307	22.61	0.9011	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			42.57480	55.007	22.61	0.0989	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			58.91190	45.195	18.50	0.0939	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,236.82790	2,119.897	22.84	0.9370	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			25.02790	32.597	22.84	0.0630	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,617.16020	1,510.889	22.42	0.8594	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			65.36020	83.589	22.42	0.1406	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			189.93050	155.590	18.86	0.2474	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			496.52020	431.581	19.25	0.4831	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			375.52020	434.781	19.25	0.5169	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			692.14230	779.710	18.60	0.7343	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			213.14230	176.510	18.60	0.2657	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			202.83930	167.393	18.48	0.2534	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			726.13930	814.793	18.48	0.7466	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			360.13700	416.269	19.29	0.4971	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			536.83700	468.869	19.29	0.5029	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,463.50870	1,358.969	21.62	0.8198	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			96.80870	116.369	21.62	0.1802	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			566.05700	497.052	19.16	0.5132	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			357.85700	412.852	19.16	0.4868	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			416.74080	479.123	18.91	0.5396	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			474.94080	413.323	18.91	0.4604	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			771.18800	690.811	19.72	0.6095	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			265.08800	308.711	19.72	0.3905	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			759.33230	679.989	19.63	0.6003	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			277.43230	322.289	19.63	0.3997	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			775.04580	695.204	19.66	0.6048	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			275.34580	319.705	19.66	0.3952	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			770.65520	692.966	19.20	0.5835	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			316.35520	363.867	19.20	0.4165	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			369.08990	319.611	18.17	0.3670	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			596.98990	672.711	18.17	0.6330	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			651.78060	731.503	18.05	0.6654	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			323.88060	278.403	18.05	0.3346	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			325.51730	280.050	18.05	0.3346	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			655.51730	735.350	18.05	0.6654	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			889.44900	808.698	19.12	0.6063	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			317.14900	362.498	19.12	0.3937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			302.81840	261.012	17.54	0.3028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			769.11840	853.412	17.54	0.6972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			963.72700	1,060.982	17.33	0.7795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			197.42700	168.582	17.33	0.2205	0.00	0	104,866
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,817.32670	1,712.131	20.97	0.8184	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.00000	581.907	18.13	0.5498	3,491,439.60	6,000	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			23.31950	26.475	23.94	0.0391	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,757.01950	3,634.075	23.94	0.9609	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			391.59930	444.256	18.65	0.4540	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			23.15430	26.276	23.96	0.0389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,766.85430	3,643.875	23.96	0.9611	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			23.48610	26.677	23.93	0.0394	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,747.18610	3,624.277	23.93	0.9606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			0.00000	479.507	18.13	0.4502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			350.64220	399.065	18.87	0.4188	0.00	0	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			679.75810	609.729	18.47	0.5179	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			426.05810	482.129	18.47	0.4821	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			546.83200	616.011	18.05	0.5709	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			500.53200	443.611	18.05	0.4291	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			745.29930	671.856	18.65	0.5460	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			598.65000	533.399	18.26	0.4800	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,093.69750	1,005.450	19.48	0.6668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			259.99750	297.850	19.48	0.3332	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			489.84540	433.639	18.02	0.4231	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			556.14540	626.039	18.02	0.5769	93,905.81	150	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			834.34220	756.665	18.87	0.5812	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			654.29630	585.671	18.41	0.5064	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			495.04360	558.473	18.19	0.5348	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			568.74360	506.073	18.19	0.4652	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			451.79220	510.330	18.35	0.5023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			635.49220	567.930	18.35	0.4977	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			474.95000	535.799	18.26	0.5200	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			813.42330	736.703	18.82	0.5732	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,096.26330	1,198.919	17.25	0.8229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			149.96330	126.519	17.25	0.1771	0.00	0	10,323

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	13.93	Call			459.39810	518.653	18.32	0.5082	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			623.09810	556.253	18.32	0.4918	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			440.59630	498.071	18.41	0.4936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			112.10090	131.283	21.12	0.1672	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			712.19540	640.446	18.56	0.5320	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			408.49540	462.846	18.56	0.4680	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			1,070.43050	983.060	19.43	0.6600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			266.73050	305.460	19.43	0.3400	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			359.72330	409.103	18.82	0.4268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			297.97150	340.650	19.20	0.3707	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			221.14090	254.135	19.82	0.2928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,244.84090	1,151.735	19.82	0.7072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			242.86440	278.603	19.62	0.3157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,156.56440	1,066.203	19.62	0.6843	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,915.80090	1,808.883	21.12	0.8328	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			799.59990	723.522	18.79	0.5678	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			378.54760	429.875	18.72	0.4430	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			772.24760	697.475	18.72	0.5570	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			2,024.47360	1,915.826	21.29	0.8473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			100.77360	118.226	21.29	0.1527	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			971.67150	888.250	19.20	0.6293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,016.81430	931.550	19.30	0.6437	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			285.53520	326.678	19.29	0.3586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,009.23520	924.278	19.29	0.6414	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,032.03550	946.158	19.34	0.6484	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			278.33550	318.558	19.34	0.3516	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			365.89990	415.922	18.79	0.4322	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			68.06130	59.048	17.46	0.0946	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			511.34180	453.712	18.07	0.4352	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			537.64180	606.112	18.07	0.5648	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,212.50290	1,120.375	19.75	0.6990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			228.80290	262.775	19.75	0.3010	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			283.11430	323.950	19.30	0.3563	0.00	0	490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			528.74600	596.337	18.10	0.5588	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,335.08690	1,239.423	20.02	0.7287	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			201.38690	231.823	20.02	0.2713	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			415.44040	470.474	18.53	0.4736	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			699.14040	628.074	18.53	0.5264	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,474.36130	1,591.448	17.46	0.9054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			438.28410	385.663	17.90	0.3928	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,376.71440	1,279.944	20.11	0.7380	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			193.01440	222.344	20.11	0.2620	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,006.88160	1,105.995	17.31	0.7945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			180.58160	153.595	17.31	0.2055	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			522.44600	463.937	18.10	0.4412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			208.35450	239.697	19.95	0.2790	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			817.93740	905.078	17.44	0.7204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			271.63740	232.678	17.44	0.2796	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,294.74530	1,403.938	17.15	0.8747	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			98.44530	81.538	17.15	0.1253	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			604.58410	678.063	17.90	0.6072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			656.19550	733.282	17.78	0.6375	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,418.70030	1,320.862	20.20	0.7470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			185.00030	213.262	20.20	0.2530	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			979.12080	895.408	19.22	0.6318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			295.42080	337.808	19.22	0.3682	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,302.05450	1,207.297	19.95	0.7210	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			344.73010	299.328	17.66	0.3324	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,641.44510	1,539.425	20.67	0.7895	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			147.74510	171.825	20.67	0.2105	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			666.97350	597.644	18.44	0.5121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			433.27350	490.044	18.44	0.4879	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			389.89550	340.882	17.78	0.3625	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			41.27960	35.743	18.33	0.0595	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,460.35050	2,346.256	21.96	0.8934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			66.65050	78.656	21.96	0.1066	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,438.18630	1,554.772	17.36	0.9005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			71.88630	62.372	17.36	0.0995	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			711.03010	791.728	17.66	0.6676	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			283.08610	243.062	17.48	0.2882	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			467.11500	527.090	18.28	0.5141	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			610.81500	544.690	18.28	0.4859	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			372.17240	422.846	18.75	0.4376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			785.87240	710.446	18.75	0.5624	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,807.57960	1,928.143	18.33	0.9405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			95.55710	112.201	21.38	0.1459	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,310.35880	2,197.901	21.73	0.8794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			76.65880	90.301	21.73	0.1206	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,853.00140	1,747.164	21.02	0.8238	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			119.30140	139.564	21.02	0.1762	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			799.38610	885.462	17.48	0.7118	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			336.08740	291.408	17.64	0.3265	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			915.07060	1,009.731	17.36	0.7614	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			218.77060	187.331	17.36	0.2386	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,353.04180	1,463.858	17.12	0.8873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			86.74180	71.458	17.12	0.1127	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,079.25710	1,969.801	21.38	0.8541	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			123.62670	144.531	20.97	0.1816	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,343.38480	1,247.494	20.04	0.7305	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			199.68480	229.895	20.04	0.2695	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,512.26200	1,412.194	20.40	0.7659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			168.56200	194.594	20.40	0.2341	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			722.38740	803.808	17.64	0.6735	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			1,098.14140	1,011.359	19.30	0.6542	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			285.84140	325.259	19.30	0.3458	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			884.20950	810.052	18.40	0.5571	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			437.60950	489.952	18.40	0.4429	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,419.71560	1,327.220	19.53	0.7015	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			265.21560	299.320	19.53	0.2985	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,111.90440	2,006.507	20.73	0.8165	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			147.40440	168.607	20.73	0.1835	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,976.28820	1,873.585	20.43	0.7935	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			172.48820	196.485	20.43	0.2065	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,608.98170	1,512.556	19.82	0.7337	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			235.18170	265.456	19.82	0.2663	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			582.07020	525.438	17.61	0.4308	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			638.27020	708.338	17.61	0.5692	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			172.02530	150.231	16.62	0.1758	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,307.52530	1,412.531	16.62	0.8242	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			637.86690	706.609	17.60	0.5583	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			622.36690	564.309	17.60	0.4417	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,946.49080	1,845.376	20.26	0.7801	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			191.99080	217.676	20.26	0.2199	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			967.85640	892.537	18.37	0.5681	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			447.65640	499.137	18.37	0.4319	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,313.94350	1,418.738	16.58	0.8213	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			177.74350	155.738	16.58	0.1787	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			2,057.14670	1,954.714	20.34	0.7913	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			183.34670	207.714	20.34	0.2087	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,038.64570	960.863	18.46	0.5873	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			424.84570	473.863	18.46	0.4127	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			900.57460	828.500	18.16	0.5430	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			488.87460	543.700	18.16	0.4570	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,162.83070	2,060.533	20.30	0.7897	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			195.43070	220.233	20.30	0.2103	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,769.82710	1,674.662	19.74	0.7314	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			262.42710	294.362	19.74	0.2686	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			604.63170	549.975	17.36	0.4171	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			727.23170	799.675	17.36	0.5829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,200.71870	1,298.282	16.56	0.7568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			289.41870	259.482	16.56	0.2432	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,587.75430	2,480.529	20.68	0.8230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			169.05430	189.328	20.68	0.1770	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,234.75190	1,333.611	16.54	0.7670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			273.45190	244.811	16.54	0.2330	3,721,124.16	15,200	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,507.43700	1,418.023	19.07	0.6683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			358.73700	396.823	19.07	0.3317	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			855.52880	933.626	17.07	0.6266	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	13.64	Put			534.22880	484.826	17.07	0.3734	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,531.31330	1,441.302	19.12	0.6730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			352.61330	390.102	19.12	0.3270	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,607.26400	1,718.599	16.35	0.8567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			145.96400	129.799	16.35	0.1433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,976.05900	3,102.494	17.15	0.9797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.75900	13.694	17.15	0.0203	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			825.84980	902.139	17.14	0.6129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			564.54980	513.339	17.14	0.3871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,034.03840	2,151.982	16.35	0.9206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			72.73840	63.182	16.35	0.0794	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,262.40400	1,362.280	16.52	0.7750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			261.10400	233.480	16.52	0.2250	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,493.47530	2,615.895	16.35	0.9614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			32.17530	27.095	16.35	0.0386	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,413.68050	1,518.620	16.41	0.8150	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			202.38050	179.820	16.41	0.1850	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,824.36130	1,729.064	19.65	0.7246	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			285.66130	317.864	19.65	0.2754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,201.07630	1,120.681	18.46	0.6003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			452.37630	499.481	18.46	0.3997	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,040.84610	1,130.392	16.69	0.7038	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			379.54610	341.592	16.69	0.2962	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,275.43820	1,192.454	18.61	0.6184	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			426.73820	471.254	18.61	0.3816	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,121.48300	1,215.861	16.63	0.7318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			330.18300	297.060	16.63	0.2682	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,689.39820	1,802.235	16.35	0.8714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			128.09820	113.435	16.35	0.1286	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,714.53030	2,605.857	20.85	0.8351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			155.83030	174.657	20.85	0.1649	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,687.26490	2,578.894	20.81	0.8325	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			158.56490	177.694	20.81	0.1675	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,089.49540	1,182.514	16.65	0.7211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			348.19540	313.714	16.65	0.2789	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,849.22180	1,753.427	19.68	0.7287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			280.52180	312.227	19.68	0.2713	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			949.96360	1,033.503	16.85	0.6678	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			448.66360	404.703	16.85	0.3322	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,391.08240	2,286.360	20.42	0.8021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			192.38240	215.160	20.42	0.1979	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			939.06450	1,022.002	16.88	0.6632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			457.76450	413.202	16.88	0.3368	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,520.13130	3,404.394	22.13	0.8896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			101.43130	113.194	22.13	0.1104	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			690.78270	757.793	17.50	0.5451	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	14.00	Put			729.48270	668.993	17.50	0.4549	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,766.73910	1,672.383	19.56	0.7151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			298.03910	331.183	19.56	0.2849	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			764.55530	836.940	17.30	0.5833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			633.25530	578.140	17.30	0.4167	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,614.82010	2,507.274	20.72	0.8256	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			166.12010	186.074	20.72	0.1744	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			650.96640	714.705	17.63	0.5231	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			789.66640	725.905	17.63	0.4769	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			760.00930	832.095	17.31	0.5810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			638.70930	583.295	17.31	0.4190	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,159.63790	3,045.978	21.49	0.8695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			120.93790	134.778	21.49	0.1305	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,424.83250	3,309.598	21.96	0.8847	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			106.13250	118.398	21.96	0.1153	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,815.77590	1,930.696	16.35	0.8917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			104.47590	91.896	16.35	0.1083	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			801.79010	876.574	17.20	0.6015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			590.49010	537.774	17.20	0.3985	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,358.29860	3,243.435	21.84	0.8811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			109.59860	122.235	21.84	0.1189	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			595.29060	654.756	17.83	0.4909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			883.99060	815.956	17.83	0.5091	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,807.23900	1,922.025	16.35	0.8904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			105.93900	93.225	16.35	0.1096	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			733.21980	803.526	17.38	0.5675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			671.91980	614.727	17.38	0.4325	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,833.26920	2,723.346	21.00	0.8455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			144.56920	162.146	21.00	0.1545	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			773.72240	846.702	17.27	0.5878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			622.42240	567.902	17.27	0.4122	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,084.36170	2,971.199	21.35	0.8647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			125.66170	139.999	21.35	0.1353	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,068.53420	1,968.715	19.99	0.7616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			239.83420	267.515	19.99	0.2384	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			0.00000	996.610	18.22	0.5661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.00000	555.410	18.22	0.4339	4,221,116.76	7,600	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			778.33970	851.624	17.26	0.5901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			617.03970	562.824	17.26	0.4099	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			88.15820	98.485	22.66	0.0964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,826.85820	3,709.685	22.66	0.9036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			87.78180	98.068	22.68	0.0960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,836.48180	3,719.268	22.68	0.9040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			88.53520	98.902	22.65	0.0968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,817.23520	3,700.102	22.65	0.9032	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,333.20830	2,229.743	20.29	0.7860	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			218.30830	242.743	20.29	0.2140	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,922.77930	1,826.017	19.73	0.7304	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			287.87930	319.017	19.73	0.2696	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			625.75700	571.262	17.24	0.4058	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			810.85700	884.261	17.24	0.5942	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			726.68600	667.039	17.42	0.4438	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			738.28600	806.639	17.42	0.5562	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			638.94020	584.320	17.15	0.3982	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			869.44020	943.420	17.15	0.6018	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,998.52760	1,901.388	19.64	0.7226	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			317.72760	349.288	19.64	0.2774	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			620.71270	676.916	17.93	0.4730	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,031.51270	959.016	17.93	0.5270	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,183.24740	2,082.948	19.88	0.7484	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			282.44740	310.848	19.88	0.2516	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			864.65180	798.944	17.60	0.4767	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			713.85180	776.844	17.60	0.5233	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			928.02660	859.699	17.73	0.4958	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			679.42660	739.799	17.73	0.5042	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,507.93060	2,403.048	20.26	0.7823	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			242.23060	266.348	20.26	0.2177	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,079.56850	1,981.153	19.70	0.7292	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			313.86850	344.453	19.70	0.2708	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			645.03430	590.425	17.10	0.3944	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			899.33430	973.725	17.10	0.6056	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			681.13040	624.389	17.14	0.4042	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,382.33540	2,279.528	20.05	0.7632	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			271.83540	298.228	20.05	0.2368	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			134.55790	116.530	15.80	0.1219	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,884.05790	1,995.230	15.80	0.8781	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			890.63040	963.089	17.14	0.5958	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,152.17950	1,076.020	18.05	0.5459	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			614.57950	667.920	18.05	0.4541	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			982.80110	1,058.423	17.00	0.6157	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,708.27820	2,602.346	20.32	0.7825	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			259.67820	283.846	20.32	0.2175	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,260.24270	2,161.047	19.76	0.7319	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			331.64270	362.547	19.76	0.2681	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			661.40110	606.923	17.00	0.3843	0.00	0	1,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,594.25620	1,697.192	16.24	0.7918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			285.95620	258.092	16.24	0.2082	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,175.41020	3,305.646	15.25	0.9779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.11020	16.546	15.25	0.0221	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,529.58900	1,443.932	18.55	0.6071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			547.88900	593.032	18.55	0.3929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,845.28690	1,952.351	15.67	0.8501	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			186.98690	163.251	15.67	0.1499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,327.94790	2,227.905	19.73	0.7300	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			346.24790	377.005	19.73	0.2700	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,186.10480	2,088.350	19.55	0.7118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			374.40480	407.450	19.55	0.2882	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,244.21760	2,145.498	19.63	0.7194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			362.51760	394.598	19.63	0.2806	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,517.90770	1,618.383	16.30	0.7736	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			319.60770	289.283	16.30	0.2264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			593.09280	542.889	16.77	0.3507	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,101.39280	1,181.989	16.77	0.6493	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,061.18110	1,139.671	16.86	0.6341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			632.88110	580.571	16.86	0.3659	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,764.54490	1,869.213	15.85	0.8325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			216.24490	190.113	15.85	0.1675	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,261.11310	1,351.988	16.54	0.7033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			462.81310	422.888	16.54	0.2967	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,277.61090	2,178.357	19.67	0.7237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			355.91090	387.457	19.67	0.2763	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,735.85940	1,839.644	15.91	0.8260	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			227.55940	200.544	15.91	0.1740	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			620.22760	671.242	18.21	0.4334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,331.92760	1,252.142	18.21	0.5666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			625.98590	677.533	18.18	0.4365	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,317.68590	1,238.433	18.18	0.5635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,095.81390	2,985.913	20.66	0.8074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			234.11390	255.013	20.66	0.1926	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			623.09960	674.378	18.20	0.4349	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,324.79960	1,245.278	18.20	0.5651	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,891.66620	2,784.381	20.37	0.7832	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			274.06620	298.081	20.37	0.2168	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,416.09890	2,315.008	19.80	0.7336	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			348.49890	378.708	19.80	0.2664	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			674.19520	620.035	16.93	0.3759	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,056.59520	1,133.735	16.93	0.6241	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,083.19210	1,012.391	17.65	0.4863	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			834.69210	896.491	17.65	0.5137	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,469.59440	1,386.251	18.26	0.5715	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			659.89440	709.351	18.26	0.4285	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,062.00910	2,952.349	20.38	0.7803	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			296.60910	319.849	20.38	0.2197	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,585.27440	2,481.671	19.83	0.7341	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			369.87440	399.171	19.83	0.2659	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			687.63430	632.649	16.83	0.3665	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,142.23430	1,220.149	16.83	0.6335	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			78.44070	67.133	14.35	0.0723	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,444.04070	2,565.833	14.35	0.9277	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,125.79510	1,202.398	16.88	0.6244	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			720.19510	663.698	16.88	0.3756	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,874.05760	2,766.631	20.13	0.7609	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			329.65760	355.331	20.13	0.2391	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,329.66310	1,251.246	17.99	0.5348	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			752.76310	807.846	17.99	0.4652	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,298.42930	3,184.090	20.50	0.7842	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			308.72930	328.690	20.50	0.2158	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,764.03650	2,658.086	19.90	0.7370	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			384.33650	412.686	19.90	0.2630	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			698.82070	643.548	16.77	0.3586	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,219.12070	1,298.148	16.77	0.6414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			753.73160	805.796	18.18	0.4480	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,492.03160	1,409.396	18.18	0.5520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			759.61160	812.153	18.16	0.4507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,477.91160	1,395.753	18.16	0.5493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			756.66820	808.968	18.17	0.4494	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,484.96820	1,402.568	18.17	0.5506	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,518.21290	3,402.775	20.78	0.7829	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			330.01290	349.976	20.78	0.2171	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,944.83790	2,837.578	20.10	0.7369	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			406.63790	434.778	20.10	0.2631	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			711.60860	656.872	16.79	0.3509	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,303.40860	1,384.072	16.79	0.6491	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,507.36070	1,426.979	18.28	0.5232	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			903.06070	959.879	18.28	0.4768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			911.67170	966.925	18.52	0.4634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,667.97170	1,584.825	18.52	0.5366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			917.64180	973.299	18.50	0.4657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,653.94180	1,571.199	18.50	0.5343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,394.90130	1,473.591	17.17	0.6309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			871.20130	811.491	17.17	0.3691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			914.64790	970.106	18.51	0.4645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,660.94790	1,578.006	18.51	0.5355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,481.65890	1,559.462	17.59	0.6113	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,070.05890	1,006.062	17.59	0.3887	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,477.35450	1,554.974	17.60	0.6101	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,075.75450	1,011.574	17.60	0.3899	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,485.97010	1,563.965	17.58	0.6126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,064.37010	1,000.565	17.58	0.3874	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,414.10470	5,295.808	22.77	0.7436	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			627.00470	656.908	22.77	0.2564	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,378.81990	1,443.321	18.84	0.5104	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,975.91990	1,892.221	18.84	0.4896	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,375.59040	1,439.932	18.84	0.5095	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	13/12/2019	Foreign Exchange Option	15.82	Put			1,982.69040	1,898.832	18.84	0.4905	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,382.05840	1,446.720	18.83	0.5113	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,969.15840	1,885.620	18.83	0.4887	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,084.21610	2,175.918	18.43	0.6183	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,546.41610	1,473.218	18.43	0.3817	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,080.03460	2,171.570	18.43	0.6175	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,552.23460	1,478.870	18.43	0.3825	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,088.40750	2,180.277	18.42	0.6192	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,540.60750	1,467.577	18.42	0.3808	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,661.55180	1,586.837	18.62	0.3880	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,124.35180	2,218.837	18.62	0.6120	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,259.05050	2,359.942	18.64	0.6241	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,645.65050	1,572.942	18.64	0.3759	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,254.78610	2,355.535	18.65	0.6233	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,651.38610	1,578.535	18.65	0.3767	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,263.33420	2,363.828	18.63	0.6249	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,639.93420	1,566.828	18.63	0.3751	0.00	0	0
Total \$ / R Option												11,527,586.33	28,950	3,842,720
Total \$ / R												620,583,345.23	73,354	5,195,613
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.69750		13.57100			0.0000	136,975.00	10	591
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.89240		13.76630			0.0000	0.00	0	143
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.08880		13.96130			0.0000	0.00	0	83
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.28910		14.15830			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			14.92340		14.78160			0.0000	0.00	0	0
Total \$ / R MAXI Future												136,975.00	10	817
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			17,864.86170	21,467.021	25.25	0.4740	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			35,764.86170	26,717.021	25.25	0.5260	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			17,514.05490	21,043.169	25.28	0.4674	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			36,414.05490	27,293.169	25.28	0.5326	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			18,221.20540	21,897.299	25.22	0.4805	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			35,121.20540	26,147.299	25.22	0.5195	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			54,683.20170	61,601.104	18.05	0.5709	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			50,053.20170	44,361.104	18.05	0.4291	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			54,222.30000	61,104.712	18.06	0.5678	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			50,592.30000	44,864.712	18.06	0.4322	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			55,147.47440	62,100.919	18.04	0.5739	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			49,517.47440	43,860.919	18.04	0.4261	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			72,013.92870	78,954.184	17.42	0.5607	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			68,883.92870	63,074.184	17.42	0.4393	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			71,582.25430	78,493.403	17.43	0.5585	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			69,452.25430	63,613.403	17.43	0.4415	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			72,447.49930	79,417.312	17.40	0.5630	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	18/06/2018	Foreign Exchange Option	13.92	Put		68,317.49930	62,537.312	17.40	0.4370		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		93,082.37000	100,206.387	17.19	0.5816		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		78,252.37000	72,296.387	17.19	0.4184		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		92,645.90140	99,744.347	17.21	0.5797		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		78,815.90140	72,834.347	17.21	0.4203		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		93,520.78840	100,670.417	17.18	0.5834		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		77,690.78840	71,760.417	17.18	0.4166		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		6,722.02730	5,935.080	0.80	0.5635		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		5,521.36510	4,729.052	0.77	0.5016		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		5,521.36510	4,729.052	0.77	0.4984		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		5,107.83680	4,316.296	0.78	0.4685		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		6,107.83680	5,316.296	0.78	0.5315		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		4,722.02730	3,935.080	0.80	0.4365		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		148,165.88660	155,946.243	17.59	0.6113		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		107,005.88660	100,606.243	17.59	0.3887		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		147,735.44580	155,497.441	17.60	0.6101		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		107,575.44580	101,157.441	17.60	0.3899		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		148,597.01260	156,396.465	17.58	0.6126		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		106,437.01260	100,056.465	17.58	0.3874		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											136,975.00	10	817
£ / R	On	15/12/2017	Foreign Exchange Future		18.36930	18.13770			0.0000		0.00	0	10
£ / R	On	18/12/2017	Foreign Exchange Future		18.37900	18.14830			0.0000		14,427,515.00	785	210,982
£ / R	On	31/01/2018	Foreign Exchange Future		18.54220	18.31210			0.0000		0.00	0	10
£ / R	On	01/03/2018	Foreign Exchange Future		18.64260	18.41110			0.0000		0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future		18.69210	18.45970			0.0000		0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future		18.70660	18.47400			0.0000		0.00	0	13,065
£ / R	On	18/06/2018	Foreign Exchange Future		19.03150	18.79530			0.0000		133,220.50	7	4,422
£ / R	On	17/09/2018	Foreign Exchange Future		19.36450	19.12210			0.0000		0.00	0	3,576
£ / R	On	14/06/2019	Foreign Exchange Future		20.13910	19.88010			0.0000		0.00	0	0
Total £ / R Future											14,560,735.50	792	232,120
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put		587.48120	412.457	21.91	0.6801	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call		65.18120	121.757	21.91	0.3199	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		0.00240	0.006	43.47	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		6,991.70240	6,761.006	43.47	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put		292.89600	189.105	21.25	0.3883	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call		241.19600	368.105	21.25	0.6117	294,483.84	800	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put		1,665.06540	1,440.821	26.59	0.9441	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call		13.36540	19.821	26.59	0.0559	15,857.04	800	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		0.00230	0.006	43.47	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		7,001.70230	6,771.006	43.47	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		0.00230	0.006	43.47	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		7,011.70230	6,781.006	43.47	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
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			940.60540	803.036	20.74	0.5807	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			342.70540	435.236	20.74	0.4193	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			1,194.75760	1,048.574	19.79	0.6100	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			375.85760	461.174	19.79	0.3900	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,080.04690	945.096	19.30	0.5555	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			489.74690	587.196	19.30	0.4445	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,488.20750	1,677.568	18.68	0.8111	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			244.20750	200.968	18.68	0.1889	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,503.30180	1,693.373	18.68	0.8142	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			239.30180	196.773	18.68	0.1858	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,666.11040	1,863.237	18.73	0.8451	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			192.11040	156.637	18.73	0.1549	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,910.96660	1,733.618	20.20	0.7383	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			244.96660	300.218	20.20	0.2617	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,495.74550	1,685.462	18.68	0.8127	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			241.74550	198.862	18.68	0.1873	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,048.64040	917.024	19.16	0.5410	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			522.64040	623.624	19.16	0.4590	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,458.22970	1,628.970	17.92	0.7039	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			562.92970	497.470	17.92	0.2961	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,452.19060	1,622.337	17.92	0.7024	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			566.89060	500.837	17.92	0.2976	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,464.28110	1,635.619	17.92	0.7053	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			558.98110	494.118	17.92	0.2947	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,629.34420	1,793.721	17.53	0.6762	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			767.24420	689.221	17.53	0.3238	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,640.65690	1,806.206	17.53	0.6788	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			758.55690	681.706	17.53	0.3212	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,634.99330	1,799.960	17.53	0.6775	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			762.89330	685.460	17.53	0.3225	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,330.63840	2,506.228	17.35	0.6804	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,090.53840	1,007.128	17.35	0.3196	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,342.11480	2,518.145	17.35	0.6822	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,082.01480	999.045	17.35	0.3178	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,336.37160	2,512.177	17.35	0.6813	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,086.27160	1,003.077	17.35	0.3187	0.00	0	0
Total £ / R Option												310,340.88	1,600	3,700
Total £ / R												14,871,076.38	2,392	235,820
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12164		0.12091			0.0000	0.00	0	195
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12404		0.12331			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12649		0.12574			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12905		0.12826			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14140		0.14044			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 ¥ / R Future												0.00	0	195
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			10.38530	12.396	24.05	0.0579	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			919.78530	848.796	24.05	0.9421	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,096.75570	1,168.233	28.68	0.9796	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			6.15570	4.633	28.68	0.0204	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			233.16250	273.218	21.48	0.6487	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			142.56250	109.618	21.48	0.3513	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			61.27170	57.637	18.26	0.0980	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			680.95060	732.665	19.64	0.6447	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			349.85060	328.565	19.64	0.3553	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			294.57120	323.140	21.38	0.3600	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			963.47120	919.039	21.38	0.6400	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,392.37170	1,461.737	18.26	0.9020	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			566.26630	608.458	20.76	0.4578	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			992.66630	959.858	20.76	0.5422	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			316.31700	343.391	22.15	0.2912	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,742.71700	1,694.790	22.15	0.7088	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			998.30290	1,058.361	19.20	0.6725	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			424.70290	409.761	19.20	0.3275	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			173.70000	95.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,173.70000	1,095.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			826.30000	904.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,872.84310	1,973.332	19.94	0.6790	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			828.64310	833.132	19.94	0.3210	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,436.17060	1,528.663	21.14	0.5669	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,391.97060	1,388.463	21.14	0.4331	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,419.85300	2,525.063	18.02	0.8024	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			375.65300	384.863	18.02	0.1976	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	195
€ / R	On	15/12/2017	Foreign Exchange Future			16.15150		15.99930			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.16120		16.00990			0.0000	36,992,986.80	2,289	104,092
€ / R	On	27/12/2017	Foreign Exchange Future			16.19310		16.04000			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.32940		16.17790			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.42780		16.27540			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.48190		16.32870			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.49660		16.34330			0.0000	478,401.40	29	45,992
€ / R	On	29/03/2018	Foreign Exchange Future			16.53340		16.37980			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.83010		16.67400			0.0000	0.00	0	1,046
€ / R	On	17/09/2018	Foreign Exchange Future			17.17770		17.01600			0.0000	0.00	0	5,142

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 Future			17.52300		17.35510			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.30430		18.12640			0.0000	0.00	0	0
Total € / R Future												37,471,388.20	2,318	159,099
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			580.30220	431.869	20.17	0.7705	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			59.60220	63.369	20.17	0.2295	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			181.25270	109.336	22.54	0.2752	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			104.28290	123.611	23.74	0.2991	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			282.21160	342.273	22.77	0.6077	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			272.31160	181.073	22.77	0.3923	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			198.55700	239.312	23.05	0.4841	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			388.65700	278.112	23.05	0.5159	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			391.15270	470.536	22.54	0.7248	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			2.47500	1.050	31.32	0.0038	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			522.80240	621.546	22.31	0.8243	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			112.90240	60.346	22.31	0.1757	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,883.45080	2,032.729	30.73	0.9945	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			3.55080	1.529	30.73	0.0055	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			624.38290	492.411	23.74	0.7009	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			138.32040	165.463	23.45	0.3726	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			90.11230	106.208	23.89	0.2659	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			680.21230	545.008	23.89	0.7341	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.06210	0.019	42.07	0.0001	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,400.16210	5,248.819	42.07	0.9999	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,012.37500	2,162.250	31.32	0.9962	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,055.21650	1,904.410	30.29	0.9815	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			5.04350	5.519	30.34	0.0182	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,065.14350	1,914.319	30.34	0.9818	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			5.19090	5.702	30.23	0.0188	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,045.29090	1,894.502	30.23	0.9812	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			518.42040	394.263	23.45	0.6274	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			5.11650	5.610	30.29	0.0185	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			171.15690	128.840	23.00	0.2432	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			591.15690	701.940	23.00	0.7568	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			288.26050	232.854	18.04	0.3066	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			666.16050	762.254	18.04	0.6934	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			625.88880	545.076	17.74	0.4780	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			491.28880	562.876	17.74	0.5220	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,032.06650	930.737	18.26	0.6126	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			350.76650	402.637	18.26	0.3874	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,571.34050	1,706.673	16.62	0.8898	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			98.04050	80.073	16.62	0.1102	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			34.27040	30.080	18.68	0.0435	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,377.57040	2,526.680	18.68	0.9565	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,023.57230	923.451	18.14	0.6047	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			366.87230	420.051	18.14	0.3953	0.00	0	620

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	14.86	Call			1,579.80030	1,715.369	16.62	0.8913	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			96.50030	78.769	16.62	0.1087	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,422.35660	1,553.091	16.66	0.8613	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			129.05660	106.491	16.66	0.1387	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,382.14580	1,511.490	16.67	0.8527	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			138.84580	114.890	16.67	0.1473	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,588.28050	1,724.083	16.61	0.8927	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			94.98050	77.483	16.61	0.1073	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			691.42840	609.598	17.48	0.4825	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			534.72840	606.198	17.48	0.5175	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			579.71370	657.409	17.38	0.5464	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			626.41370	550.809	17.38	0.4536	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			1,176.09260	1,071.019	18.24	0.6355	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			345.89260	394.419	18.24	0.3645	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			297.88440	259.783	15.86	0.2202	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,464.84920	1,582.574	15.87	0.7781	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			300.84920	262.474	15.87	0.2219	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			294.93560	257.107	15.86	0.2185	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,503.32770	2,646.392	16.28	0.9285	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			79.32770	66.292	16.28	0.0715	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,150.22880	1,248.795	16.04	0.6887	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			476.22880	418.695	16.04	0.3113	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,471.88440	1,589.883	15.86	0.7798	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			71.52660	77.143	22.06	0.0689	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			2,761.55390	2,907.133	16.45	0.9471	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			57.55390	47.034	16.45	0.0529	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			918.22480	1,003.239	16.44	0.6010	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			684.22480	613.139	16.44	0.3990	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,478.93560	1,597.206	15.86	0.7815	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			294.12830	326.815	18.85	0.2530	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,968.23390	3,115.545	16.58	0.9588	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			44.23390	35.445	16.58	0.0412	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,654.05810	1,778.606	15.78	0.8204	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			230.05810	198.506	15.78	0.1796	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			5,027.52660	4,877.043	22.06	0.9311	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,987.42250	3,842.175	20.79	0.8934	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			111.42250	122.275	20.79	0.1066	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,230.12830	2,106.715	18.85	0.7470	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,811.76070	4,660.925	21.82	0.8646	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			197.76070	208.625	21.82	0.1354	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			959.64960	1,038.415	16.58	0.5415	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			955.64720	1,034.133	16.59	0.5399	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,049.64720	966.433	16.59	0.4601	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			951.65460	1,029.866	16.60	0.5383	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,043.64960	960.715	16.58	0.4585	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,855.34950	3,004.199	15.13	0.9287	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,055.65460	972.166	16.60	0.4617	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			89.34950	76.499	15.13	0.0713	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,512.10310	1,624.677	15.75	0.7193	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			496.10310	446.977	15.75	0.2807	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			959.61340	1,031.615	16.94	0.4857	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,494.51340	1,398.615	16.94	0.5143	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			956.22610	1,028.019	16.94	0.4845	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,501.12610	1,405.019	16.94	0.5155	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			963.00580	1,035.217	16.93	0.4870	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,487.90580	1,392.217	16.93	0.5130	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,112.36650	2,228.961	16.11	0.6962	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			845.96650	784.661	16.11	0.3038	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,106.90200	2,223.276	16.12	0.6951	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			850.50200	788.976	16.12	0.3049	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,101.45050	2,217.611	16.12	0.6940	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			855.05050	793.311	16.12	0.3060	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												37,471,388.20	2,318	1,012,937
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.30050		10.27220			0.0000	515,025.00	50	14,417
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.31470		10.28660			0.0000	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Future			10.34430		10.31710			0.0000	0.00	0	5
AU\$ / R	On	28/02/2018	Foreign Exchange Future			10.41280		10.38620			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.44320		10.41610			0.0000	0.00	0	656
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.58950		10.56200			0.0000	0.00	0	5,012
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.74090		10.71150			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.88950		10.85800			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.22060		11.18550			0.0000	0.00	0	0
Total AU\$ / R Future												515,025.00	50	30,948
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,588.55230	1,560.263	30.77	0.9955	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			0.73370	0.743	30.85	0.0044	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,598.53370	1,570.243	30.85	0.9956	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			0.71550	0.723	30.93	0.0043	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,608.51550	1,580.223	30.93	0.9957	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			0.75230	0.763	30.77	0.0045	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			359.19790	379.803	19.03	0.7636	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			72.59790	65.103	19.03	0.2364	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			352.05160	372.483	19.05	0.7564	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			75.45160	67.783	19.05	0.2436	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			366.42060	387.200	19.01	0.7707	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			69.82060	62.500	19.01	0.2293	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			485.65610	472.388	19.86	0.6770	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			122.75610	136.688	19.86	0.3230	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			425.02700	411.998	17.01	0.5481	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	28/02/2018	Foreign Exchange Option	10.55	Call			261.22700	274.798	17.01	0.4519	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			584.68770	604.573	16.03	0.7062	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			178.58770	171.373	16.03	0.2938	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			597.83500	617.884	16.02	0.7144	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			171.73500	164.684	16.02	0.2856	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			591.24010	611.207	16.03	0.7103	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			175.14010	168.007	16.03	0.2897	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			444.59430	435.233	15.66	0.4477	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			501.86160	519.926	15.66	0.5490	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			449.86160	440.426	15.66	0.4510	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			511.36090	529.576	15.65	0.5556	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			439.36090	430.076	15.65	0.4444	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			506.59430	524.733	15.66	0.5523	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			428.93360	442.350	15.86	0.4319	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			827.43360	811.450	15.86	0.5681	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			425.69190	439.036	15.87	0.4295	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			834.19190	818.136	15.87	0.5705	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			422.46960	435.740	15.88	0.4270	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			840.96960	824.840	15.88	0.5730	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,076.57750	1,056.885	15.93	0.6000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			450.18690	462.127	15.90	0.4039	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,062.18690	1,042.626	15.90	0.5961	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			447.37100	459.249	15.92	0.4020	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,069.37100	1,049.749	15.92	0.5980	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			444.57750	456.385	15.93	0.4000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			907.57810	927.795	14.90	0.5792	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			722.07810	707.195	14.90	0.4208	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			903.00810	923.151	14.91	0.5773	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			727.50810	712.551	14.91	0.4227	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			898.46400	918.528	14.92	0.5754	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			732.96400	717.928	14.92	0.4246	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												515,025.00	50	30,948
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.65560		10.72070			0.0000	0.00	0	1,050
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.82210		10.88950			0.0000	0.00	0	350
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.98700		11.05530			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,400
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			246.88640	201.866	18.58	0.6385	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			66.18640	86.266	18.58	0.3615	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			239.98190	195.434	18.54	0.6276	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			69.28190	89.834	18.54	0.3724	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			253.89180	208.404	18.61	0.6492	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			63.19180	82.804	18.61	0.3508	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018		Foreign Exchange Option	10.07	Call	904.39110	849.858	16.06	0.8134	0.00	0	0
CAD/ R	On	19/03/2018		Foreign Exchange Option	10.07	Put	84.89110	97.758	16.06	0.1866	0.00	0	0
CAD/ R	On	19/03/2018		Foreign Exchange Option	10.08	Call	896.29680	841.999	16.07	0.8103	0.00	0	0
CAD/ R	On	19/03/2018		Foreign Exchange Option	10.08	Put	86.79680	99.899	16.07	0.1897	0.00	0	0
CAD/ R	On	19/03/2018		Foreign Exchange Option	10.06	Call	912.51720	857.753	16.06	0.8166	0.00	0	0
CAD/ R	On	19/03/2018		Foreign Exchange Option	10.06	Put	83.01720	95.653	16.06	0.1834	0.00	0	0
CAD/ R	On	18/06/2018		Foreign Exchange Option	10.82	Call	622.48700	585.829	15.75	0.5757	0.00	0	0
CAD/ R	On	18/06/2018		Foreign Exchange Option	10.82	Put	387.18700	418.829	15.75	0.4243	0.00	0	0
CAD/ R	On	18/06/2018		Foreign Exchange Option	10.83	Call	617.31120	580.803	15.76	0.5726	0.00	0	0
CAD/ R	On	18/06/2018		Foreign Exchange Option	10.83	Put	392.01120	423.803	15.76	0.4274	0.00	0	0
CAD/ R	On	18/06/2018		Foreign Exchange Option	10.81	Call	627.69620	590.887	15.74	0.5789	0.00	0	0
CAD/ R	On	18/06/2018		Foreign Exchange Option	10.81	Put	382.39620	413.887	15.74	0.4211	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,400
CHF / R	On	18/12/2017		Foreign Exchange Future	13.81670		13.71910			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018		Foreign Exchange Future	14.11910		14.02200			0.0000	0.00	0	0
CHF / R	On	18/06/2018		Foreign Exchange Future	14.42050		14.32310			0.0000	0.00	0	0
CHF / R	On	17/09/2018		Foreign Exchange Future	14.73320		14.63020			0.0000	0.00	0	0
CHF / R	On	14/06/2019		Foreign Exchange Future	16.07630		15.95420			0.0000	0.00	0	0
Total CHF / R Future											0.00	0	1,502
CHF / R	On	18/12/2017		Foreign Exchange Option	14.03	Call	81.19310	97.295	19.15	0.3285	0.00	0	0
CHF / R	On	18/12/2017		Foreign Exchange Option	14.03	Put	392.09310	310.595	19.15	0.6715	0.00	0	0
CHF / R	On	18/12/2017		Foreign Exchange Option	14.04	Call	78.95090	94.547	19.20	0.3212	0.00	0	0
CHF / R	On	18/12/2017		Foreign Exchange Option	14.04	Put	399.85090	317.847	19.20	0.6788	0.00	0	0
CHF / R	On	18/12/2017		Foreign Exchange Option	14.02	Call	83.49190	100.114	19.11	0.3359	0.00	0	0
CHF / R	On	18/12/2017		Foreign Exchange Option	14.02	Put	384.39190	303.414	19.11	0.6641	0.00	0	0
CHF / R	On	19/03/2018		Foreign Exchange Option	14.15	Call	451.25670	498.049	17.23	0.5086	0.00	0	0
CHF / R	On	19/03/2018		Foreign Exchange Option	14.15	Put	579.25670	528.949	17.23	0.4914	0.00	0	0
CHF / R	On	19/03/2018		Foreign Exchange Option	14.16	Call	447.26430	493.752	17.24	0.5055	0.00	0	0
CHF / R	On	19/03/2018		Foreign Exchange Option	14.16	Put	585.26430	534.652	17.24	0.4945	0.00	0	0
CHF / R	On	19/03/2018		Foreign Exchange Option	14.14	Call	455.27630	502.379	17.21	0.5117	0.00	0	0
CHF / R	On	19/03/2018		Foreign Exchange Option	14.14	Put	573.27630	523.279	17.21	0.4883	0.00	0	0
CHF / R	On	18/06/2018		Foreign Exchange Option	14.53	Call	600.61270	647.572	16.70	0.4994	0.00	0	0
CHF / R	On	18/06/2018		Foreign Exchange Option	14.53	Put	807.51270	757.072	16.70	0.5006	0.00	0	0
CHF / R	On	18/06/2018		Foreign Exchange Option	14.54	Call	596.82790	643.575	16.72	0.4972	0.00	0	0
CHF / R	On	18/06/2018		Foreign Exchange Option	14.54	Put	813.72790	763.075	16.72	0.5028	0.00	0	0
CHF / R	On	18/06/2018		Foreign Exchange Option	14.55	Call	593.06490	639.596	16.73	0.4949	0.00	0	0
CHF / R	On	18/06/2018		Foreign Exchange Option	14.55	Put	819.96490	769.096	16.73	0.5051	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	409.80000	306.800		1.0000	0.00	0	0
CHF / R	On	17/09/2018		Foreign Exchange Option	15.05	Call	0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018		Foreign Exchange Option	15.05	Put	419.80000	316.800		1.0000	0.00	0	0
CHF / R	On	17/09/2018		Foreign Exchange Option	15.03	Call	0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			399.80000	296.800		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			669.90340	633.579	15.66	0.2925	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,895.37610	1,981.642	15.65	0.7101	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			661.17610	625.342	15.65	0.2899	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,889.73540	1,975.750	15.66	0.7088	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			665.53540	629.449	15.66	0.2912	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,884.10340	1,969.879	15.66	0.7075	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.06820		2.04990			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.08360		2.06490			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.10000		2.08110			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.11800		2.09860			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.17700		2.15640			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			1,025.12400	1,200.392	21.50	0.9447	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			26.12400	18.392	21.50	0.0553	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			934.06220	1,106.024	21.25	0.9299	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			35.06220	24.024	21.25	0.0701	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,121.17310	1,297.690	22.24	0.9532	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			22.17310	15.690	22.24	0.0468	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			213.35060	181.015	17.14	0.1716	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,585.14990	1,737.078	17.13	0.8135	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			236.14990	201.078	17.13	0.1865	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,509.70210	1,658.767	17.12	0.7980	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			260.70210	222.767	17.12	0.2020	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,662.35060	1,817.015	17.14	0.8284	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,317.41900	1,440.317	16.57	0.6490	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			706.41900	640.317	16.57	0.3510	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,264.36620	1,383.993	16.62	0.6334	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			753.36620	683.993	16.62	0.3666	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,372.18410	1,498.325	16.51	0.6645	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			661.18410	598.325	16.51	0.3355	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			314.00000	120.000		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			414.00000	220.000		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			514.00000	320.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,703.51010	2,846.435	16.50	0.7151	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			939.51010	876.435	16.50	0.2849	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,643.86340	2,784.460	16.52	0.7065	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			979.86340	914.460	16.52	0.2935	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	14/06/2019	Foreign Exchange Option	1.97	Call			2,764.16700	2,909.389	16.48	0.7237	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			900.16700	839.389	16.48	0.2763	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			2.17860		2.15760			0.0000	0.00	0	550
DKK / R	On	19/03/2018	Foreign Exchange Future			2.22300		2.20200			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.26900		2.24750			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.31640		2.29430			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.59100		2.56530			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	550
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			12.69530	8.923	24.04	0.0255	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,390.50160	1,596.186	23.31	0.9705	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			14.50160	10.186	23.31	0.0295	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,587.16800	1,793.849	24.77	0.9778	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			11.16800	7.849	24.77	0.0222	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,488.69530	1,694.923	24.04	0.9745	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			791.39170	697.108	18.32	0.4196	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,009.73600	1,132.231	18.16	0.6177	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			689.73600	602.231	18.16	0.3823	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			959.59900	1,078.691	18.24	0.5990	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			739.59900	648.691	18.24	0.4010	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			911.39170	1,027.108	18.32	0.5804	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,278.39710	1,403.811	17.55	0.5928	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,003.39710	913.811	17.55	0.4072	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,232.36750	1,354.333	17.62	0.5790	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,057.36750	964.333	17.62	0.4210	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,325.88780	1,454.764	17.49	0.6067	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			950.88780	864.764	17.49	0.3933	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			557.00000	336.000		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			657.00000	436.000		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			757.00000	536.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			477.00450	435.329	16.38	0.1472	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,652.97980	4,867.281	16.40	0.8472	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			499.97980	457.281	16.40	0.1528	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,576.69640	4,789.982	16.42	0.8414	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			523.69640	479.982	16.42	0.1586	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,730.00450	4,945.329	16.38	0.8528	0.00	0	0
Total DKK / R Option												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												0.00	0	550
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75480		1.73730			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78200		1.76410			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.80920		1.79110			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.83700		1.81830			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.01280		1.98970			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			123.39770	176.142	20.05	0.4089	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			450.39770	328.142	20.05	0.5911	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			98.80810	141.192	20.18	0.3485	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			525.80810	393.192	20.18	0.6515	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			152.95270	217.215	19.91	0.4728	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			379.95270	269.215	19.91	0.5272	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			785.08500	890.298	17.75	0.6183	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			544.08500	470.298	17.75	0.3817	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			734.81140	835.337	17.81	0.5947	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			593.81140	515.337	17.81	0.4053	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			837.84090	947.724	17.70	0.6418	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			496.84090	427.724	17.70	0.3582	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,042.81040	1,151.625	17.09	0.6118	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			731.81040	659.625	17.09	0.3882	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			995.13330	1,100.376	17.17	0.5940	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			784.13330	708.376	17.17	0.4060	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,092.39320	1,204.788	17.00	0.6296	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			681.39320	612.788	17.00	0.3704	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			417.00000	230.000		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			217.00000	30.000		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			317.00000	130.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			644.92870	588.997	16.97	0.2196	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,975.10780	3,147.441	16.99	0.7721	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			678.10780	619.441	16.99	0.2279	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,909.32870	3,078.878	17.01	0.7637	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			712.32870	650.878	17.01	0.2363	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,041.92870	3,216.997	16.97	0.7804	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			0.13280		0.13170			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13240		0.13090			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13220		0.13080			0.0000	0.00	0	1,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	17/09/2018	Foreign Exchange Future			0.13150		0.13040			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			1.65630		1.64400			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.68410		1.67190			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.71310		1.70070			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.74290		1.73000			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84030		1.89580			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.37220		9.34200			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.49420		9.46510			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.62140		9.59170			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.75330		9.72150			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.65000		10.60390			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			12.25920	14.509	19.94	0.0965	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			480.25920	452.309	19.94	0.9035	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			11.87330	14.034	20.09	0.0933	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			489.87330	461.834	20.09	0.9067	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			12.66260	15.004	19.79	0.0999	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			470.66260	442.804	19.79	0.9001	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			349.00890	365.917	17.19	0.5386	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			333.90890	321.717	17.19	0.4614	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			344.50910	361.100	17.20	0.5339	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			339.40910	326.900	17.20	0.4661	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			353.77190	370.782	17.19	0.5432	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			328.67190	316.582	17.19	0.4568	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			362.53450	375.787	16.91	0.4518	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			610.83450	594.387	16.91	0.5482	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			359.02540	372.169	16.93	0.4486	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			617.32540	600.769	16.93	0.5514	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			366.07720	379.433	16.90	0.4550	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			604.37720	588.033	16.90	0.5450	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			208.50000	176.700		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			218.50000	186.700		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			198.50000	166.700		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
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,183.42970	1,213.993	15.78	0.6781	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			499.52970	483.993	15.78	0.3219	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,177.84100	1,208.314	15.79	0.6762	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			503.94100	488.314	15.79	0.3238	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,189.03540	1,219.693	15.78	0.6800	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			495.13540	479.693	15.78	0.3200	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			1.32410		1.31790			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33860		1.33040			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35370		1.34760			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.37100		1.36460			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.47390		1.46530			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			179.00000	241.000		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			79.00000	141.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	41.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			21.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			304.00000	386.000		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			204.00000	286.000		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			104.00000	186.000		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			276.00000	337.000		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			176.00000	237.000		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			376.00000	437.000		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	10.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			54.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			154.00000	90.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			46.00000	110.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,453.00000	1,539.000		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			1,353.00000	1,439.000		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			1,553.00000	1,639.000		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
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				1.34180		1.33730			0.0000	0.00	0	0
QUANTO £On	19/03/2018	Foreign Exchange Future				1.34650		1.34200			0.0000	0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future				1.35080		1.34620			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.35520		1.35060			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future				1.17990		1.17970			0.0000	35,397.00	30	0
QUANTO €On	19/03/2018	Foreign Exchange Future				1.18750		1.18720			0.0000	53,437.50	45	15
QUANTO €On	18/06/2018	Foreign Exchange Future				1.19460		1.19430			0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future				1.20220		1.20180			0.0000	0.00	0	0
Total QUANTO € / \$ Future												88,834.50	75	15
Total QUANTO € / \$												88,834.50	75	15
RAIN	On 18/12/2017	Foreign Exchange Future				24,282.59000		24,061.05000			0.0000	0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future				24,679.41000		24,455.19000			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				10.14430		10.06230			0.0000	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future				10.30030		10.21890			0.0000	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Future				10.45960		10.37720			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future				10.62560		10.54050			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				11.66910		11.56180			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				295.62350	361.002	19.03	0.8487	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Put				43.32350	26.702	19.03	0.1513	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Call				287.82590	352.560	19.01	0.8416	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Put				45.52590	28.260	19.01	0.1584	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Call				303.50720	369.516	19.04	0.8556	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Put				41.20720	25.216	19.04	0.1444	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Call				491.94890	543.558	16.26	0.6678	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Put				233.04890	203.258	16.26	0.3322	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Call				486.17940	537.452	16.27	0.6635	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Put				237.27940	207.152	16.27	0.3365	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Call				497.76300	549.710	16.25	0.6721	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	19/03/2018	Foreign Exchange Option	9.95	Put			228.86300	199.410	16.25	0.3279	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			612.52410	663.776	15.50	0.6431	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			335.32410	304.175	15.50	0.3569	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			607.15510	658.114	15.51	0.6398	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			339.95510	308.514	15.51	0.3602	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			617.93220	669.473	15.49	0.6465	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			330.73220	299.873	15.49	0.3535	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			540.50000	625.600		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			530.50000	615.600		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			550.50000	635.600		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,827.44200	1,915.553	15.37	0.8199	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			255.64200	236.453	15.37	0.1801	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,819.95070	1,907.917	15.37	0.8185	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			258.15070	238.817	15.37	0.1815	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,812.47630	1,900.296	15.37	0.8171	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			260.67630	241.197	15.37	0.1829	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			3.53510		3.51630			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.48710		3.46770			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.43360		3.41530			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.38070		3.36580			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.37920		3.40230			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			2.88480	3.747	21.32	0.0663	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			226.58480	208.647	21.32	0.9337	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			2.62980	3.387	21.62	0.0601	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			236.32980	218.287	21.62	0.9399	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			3.17050	4.151	21.02	0.0732	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			216.87050	199.051	21.02	0.9268	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			80.63690	87.845	14.01	0.4642	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			132.93690	120.745	14.01	0.5358	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			76.74020	83.737	14.03	0.4492	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			139.04020	126.637	14.03	0.5508	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			84.67900	92.102	13.98	0.4794	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			126.97900	115.002	13.98	0.5206	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			57.07260	59.466	14.15	0.2847	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			301.77260	285.866	14.15	0.7153	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			55.02220	57.290	14.19	0.2763	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			309.72220	293.690	14.19	0.7237	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	18/06/2018	Foreign Exchange Option	3.65	Call			59.19430	61.716	14.12	0.2932	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			293.89430	278.116	14.12	0.7068	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			5.80000	20.700		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			0.00000	10.700		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			4.20000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			15.80000	30.700		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			216.14840	204.355	16.12	0.4520	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			343.84840	355.155	16.12	0.5480	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			212.69670	201.003	16.14	0.4465	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			350.39670	361.803	16.14	0.5535	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			219.65360	207.761	16.09	0.4575	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			337.35360	348.561	16.09	0.5425	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			1.32030		1.30820			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.30360		1.29190			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.28130		1.27020			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.26350		1.25210			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												661 828 717.10	47,649	1,781,679
Total Options												11 837 927.21	30,550	4,700,258
Grand Total:												673,666,644.31	78,199	6,481,937