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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2017

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			13.60620		13.68950			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.60820		13.69150			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.61410		13.69750			0.0000	636,091,594.30	46,723	904,053
\$ / R On 19/12/2017 Foreign Exchange Future			13.61610		13.69970			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.62010		13.70390			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.62220		13.70610			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.63230		13.71670			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.63630		13.72100			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			13.64440		13.72950			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.64850		13.73380			0.0000	0.00	0	677
\$ / R On 08/01/2018 Foreign Exchange Future			13.65660		13.74230			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.65860		13.74440			0.0000	273,172.00	20	220
\$ / R On 10/01/2018 Foreign Exchange Future			13.66060		13.74650			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.66470		13.75080			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			13.67100		13.75700			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			13.67310		13.75910			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.67730		13.76330			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.67940		13.76540			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.69200		13.77800			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.70460		13.79060			0.0000	0.00	0	2,430
\$ / R On 01/02/2018 Foreign Exchange Future			13.70670		13.79270			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			13.71730		13.80320			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.72150		13.80740			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.72990		13.81580			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.73200		13.81790			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.73620		13.82230			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.73820		13.82450			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.76330		13.85090			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			13.76530		13.85310			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.76740		13.85530			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.79470		13.88380			0.0000	0.00	0	3,716
\$ / R	On	19/03/2018	Foreign Exchange Future			13.80330		13.89240			0.0000	250,723,141.20	18,164	223,061
\$ / R	On	29/03/2018	Foreign Exchange Future			13.82470		13.91390			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.88040		13.96990			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.88260		13.97210			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.89330		13.98290			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.91260		14.00230			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.91690		14.00660			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.92330		14.01300			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.92540		14.01520			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.95970		14.04970			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			13.99860		14.08880			0.0000	10,778,922.00	770	118,792
\$ / R	On	29/06/2018	Foreign Exchange Future			14.02260		14.11300			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.02920		14.11960			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.06850		14.15910			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.07730		14.16790			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.07950		14.17010			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.09260		14.18330			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.10790		14.19870			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.12100		14.21190			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.16040		14.25150			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.19780		14.28910			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.22230		14.31370			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.28240		14.37410			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.29130		14.38310			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.29580		14.38750			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.30690		14.39870			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.32470		14.41660			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.36260		14.45460			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.39420		14.48640			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.43570		14.52720			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.54300		14.63290			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.62350		14.71210			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.83820		14.92340			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.28260		15.36110			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.79720		15.87270			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.92720		16.00200			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			16.06290		16.13700			0.0000	0.00	0	0
Total \$ / R Future												897,866,829.50	65,677	1,356,935
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			248.26160	300.350	19.63	0.7648	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			77.76160	46.550	19.63	0.2352	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			108.88590	100.316	18.12	0.4043	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			270.38590	178.516	18.12	0.5957	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			228.99490	244.345	18.80	0.6804	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			140.49490	72.545	18.80	0.3196	362,724.50	5,000	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			194.12380	137.658	24.10	0.3745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,541.01150	1,457.890	31.72	0.9853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			28.64810	17.009	28.01	0.0631	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			18.93540	11.733	29.21	0.0443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,121.43540	1,197.633	29.21	0.9557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			48.53280	50.034	22.99	0.1760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			596.03280	514.134	22.99	0.8240	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			752.22810	814.666	26.39	0.8967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			40.12100	41.102	22.93	0.1508	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			69.21420	72.196	23.09	0.2332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			516.71420	436.296	23.09	0.7668	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			571.67580	490.157	23.02	0.8078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			54.17580	56.057	23.02	0.1922	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			961.14810	1,032.909	28.01	0.9369	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			60.29170	62.606	23.05	0.2093	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,807.11000	1,888.953	34.16	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			4.61000	3.053	34.16	0.0117	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,304.51830	1,220.544	29.25	0.9746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			7.01830	6.444	29.25	0.0254	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			637.62100	555.202	22.93	0.8492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			111.13620	117.660	23.25	0.3332	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			154.37120	104.863	24.45	0.3047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			366.87120	400.763	24.45	0.6953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,059.44560	974.225	25.98	0.9581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			11.94560	10.125	25.98	0.0419	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			547.79170	466.706	23.05	0.7907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			9.16400	6.227	31.40	0.0239	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			236.84570	174.239	23.78	0.4443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			239.34570	260.139	23.78	0.5557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,491.60680	1,408.543	31.44	0.9829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			4.10680	4.443	31.44	0.0171	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			408.63620	331.760	23.25	0.6668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			0.93740	0.995	34.03	0.0041	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			147.09640	156.971	23.36	0.4063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			344.59640	271.071	23.36	0.5937	0.00	0	11,116
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,206.14780	1,121.768	27.95	0.9692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			8.64780	7.668	27.95	0.0308	0.00	0	16,416

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	15.11	Put			1,421.66400	1,502.127	31.40	0.9761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			43.34130	44.515	22.95	0.1606	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,431.49390	1,512.007	31.47	0.9766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			8.99390	6.107	31.47	0.0234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,544.08280	2,626.910	39.39	0.9962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			1.58280	1.010	39.39	0.0038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,948.43740	1,865.095	34.03	0.9959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			11.60040	7.743	30.62	0.0296	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			724.17340	641.062	22.83	0.8926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			26.67340	26.962	22.83	0.1074	0.00	0	11,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,473.17490	3,556.085	43.46	0.9993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			0.67490	0.185	43.46	0.0007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			620.84130	538.615	22.95	0.8394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			2.11300	2.265	32.62	0.0090	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			532.14060	451.375	23.07	0.7789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			64.64060	67.275	23.07	0.2211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			84.39800	51.111	25.31	0.1707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			566.89800	617.011	25.31	0.8293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,314.10040	1,393.643	30.62	0.9704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			0.66120	0.176	43.59	0.0007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			90.49510	55.538	25.21	0.1829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			542.99510	591.438	25.21	0.8171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,362.75570	4,445.926	45.69	0.9999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.25570	0.026	45.69	0.0001	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,699.61300	1,616.365	32.62	0.9910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			496.34410	541.325	25.02	0.7907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,433.19400	3,516.098	43.30	0.9992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			0.69400	0.198	43.30	0.0008	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			36.46850	21.310	27.31	0.0781	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			868.96850	937.210	27.31	0.9219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,503.16120	3,586.076	43.59	0.9993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			0.87970	0.346	42.00	0.0013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			39.19010	22.823	27.10	0.0833	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			841.69010	908.723	27.10	0.9167	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			443.11260	364.864	23.20	0.7017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			95.61260	100.764	23.20	0.2983	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			103.84410	65.425	25.02	0.2093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			429.51560	469.052	24.74	0.7461	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,543.14360	3,626.064	43.76	0.9994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			0.64360	0.164	43.76	0.0006	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			2.16810	1.398	37.69	0.0053	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,304.66810	2,387.298	37.69	0.9947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,123.37970	3,206.246	42.00	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,593.12280	3,676.050	43.97	0.9994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			422.23470	344.785	23.23	0.6809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			104.73470	110.685	23.23	0.3191	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,853.61690	2,936.474	40.86	0.9978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			1.11690	0.574	40.86	0.0022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			127.01560	83.152	24.74	0.2539	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.61880	0.148	44.01	0.0006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,603.11880	3,686.048	44.01	0.9994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.61480	0.146	44.05	0.0006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,613.11480	3,696.045	44.05	0.9994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.62280	0.151	43.97	0.0006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Put			155.09380	165.737	23.38	0.4213	0.00	0	21,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Call			309.40560	238.280	23.42	0.5486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Put			171.90560	184.180	23.42	0.4514	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			266.30980	199.572	23.59	0.4884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			208.80980	225.472	23.59	0.5116	0.00	0	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			223.77380	242.477	23.69	0.5338	0.00	0	640
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Put			159.19490	170.234	23.39	0.4288	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Call			326.69490	254.334	23.39	0.5712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			68.21880	39.669	25.60	0.1380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			640.71880	695.569	25.60	0.8620	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Call			332.59380	259.837	23.38	0.5787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			101.50820	63.677	25.05	0.2047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			157.68800	107.547	24.42	0.3107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			360.18800	393.447	24.42	0.6893	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,906.42050	1,988.481	34.86	0.9901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			3.92050	2.581	34.86	0.0099	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			251.27380	186.577	23.69	0.4662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			14.82320	9.502	29.91	0.0361	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			66.60360	38.553	25.63	0.1347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			649.10360	704.453	25.63	0.8653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,147.32640	1,062.648	27.16	0.9652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			9.82640	8.548	27.16	0.0348	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			504.00820	549.577	25.05	0.7953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			62.43880	64.910	23.06	0.2151	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			380.40750	415.564	24.51	0.7071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			147.90750	99.664	24.51	0.2929	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			189.81150	203.841	23.46	0.4816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			287.31150	217.941	23.46	0.5184	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,217.32320	1,295.402	29.91	0.9639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			3.98050	4.304	31.50	0.0166	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			272.93170	297.374	23.97	0.5982	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			210.43170	151.474	23.97	0.4018	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			952.75910	866.696	24.54	0.9469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			15.25910	12.596	24.54	0.0531	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			539.93880	459.010	23.06	0.7849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			3.51150	3.790	31.72	0.0147	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			962.41910	876.442	24.68	0.9480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			14.91910	12.342	24.68	0.0520	0.00	0	10,000

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	14.60	Call			30.80610	18.189	27.80	0.0673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			933.30610	1,004.089	27.80	0.9327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,501.48050	1,418.404	31.50	0.9834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			49.72810	28.766	26.39	0.1033	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			58.19980	60.363	23.04	0.2035	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			555.69980	474.463	23.04	0.7965	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			296.62380	323.558	24.10	0.6255	0.00	0	550
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			402.48760	440.737	26.58	0.6812	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			172.18760	126.837	26.58	0.3188	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			384.91140	423.897	29.15	0.6040	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			248.81140	203.997	29.15	0.3960	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			213.59500	254.880	29.47	0.4266	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			419.69500	377.080	29.47	0.5734	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,316.09100	4,399.628	53.25	0.9957	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.19100	1.828	53.25	0.0043	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			284.48940	330.995	26.36	0.4917	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			361.18940	323.295	26.36	0.5083	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,139.61630	1,216.131	28.16	0.8808	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			60.61630	52.431	28.16	0.1192	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			880.15160	951.984	27.54	0.8151	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			101.15160	88.284	27.54	0.1849	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			203.29120	238.873	23.72	0.3874	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			502.79120	453.273	23.72	0.6126	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			444.34690	498.969	24.05	0.5974	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			278.14690	247.469	24.05	0.4026	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			20.72610	25.829	20.88	0.0688	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			150.76770	178.018	21.98	0.3072	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			643.06770	584.618	21.98	0.6928	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			1,263.02610	1,182.429	20.88	0.9312	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			682.12710	621.570	21.74	0.7132	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			137.72710	162.970	21.74	0.2868	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,105.01290	1,178.494	24.71	0.8469	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			89.41290	77.094	24.71	0.1531	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,210.42630	1,285.691	24.97	0.8690	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			74.82630	64.291	24.97	0.1310	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			670.52330	732.507	23.38	0.7040	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			197.02330	173.107	23.38	0.2960	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			469.94200	523.425	22.44	0.5916	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			300.74200	268.125	22.44	0.4084	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			603.75600	663.071	22.32	0.6601	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			240.75600	214.071	22.32	0.3399	0.00	0	50,000
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			268.32030	306.426	21.07	0.4258	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			497.42030	449.526	21.07	0.5742	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			490.14370	544.432	21.64	0.5894	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			313.44370	281.732	21.64	0.4106	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			328.74550	295.809	21.55	0.4256	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			465.44550	518.509	21.55	0.5744	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			380.46240	428.792	21.15	0.5143	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			395.86240	358.192	21.15	0.4857	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			475.12930	528.613	20.87	0.5641	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			353.12930	320.613	20.87	0.4359	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			628.91400	578.643	19.64	0.6313	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			238.31400	274.043	19.64	0.3687	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			712.08860	657.335	19.49	0.6798	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			191.48860	222.735	19.49	0.3202	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			725.46720	670.033	19.47	0.6872	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			184.86720	215.433	19.47	0.3128	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			201.70910	233.984	19.53	0.3312	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			692.30910	638.584	19.53	0.6688	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			879.05560	816.389	19.19	0.7601	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			126.35560	149.689	19.19	0.2399	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,034.52700	2,117.186	23.34	0.9353	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			37.22700	33.886	23.34	0.0647	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,267.89510	1,191.779	18.78	0.8895	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			798.28960	739.686	19.31	0.7226	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,782.30730	1,862.684	23.09	0.9101	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			55.00730	49.384	23.09	0.0899	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			45.19510	55.079	18.78	0.1105	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,119.89740	2,203.137	23.43	0.9421	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			32.59740	29.837	23.43	0.0579	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,510.88880	1,587.572	22.81	0.8725	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			83.58880	74.272	22.81	0.1275	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			155.58960	182.986	19.31	0.2774	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			431.58060	482.975	19.79	0.5139	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			434.78060	400.275	19.79	0.4861	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			779.70960	723.463	19.05	0.7042	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			176.50960	206.163	19.05	0.2958	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			167.39340	196.086	18.93	0.2828	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			814.79340	757.586	18.93	0.7172	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			416.26860	383.641	19.83	0.4673	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			468.86860	522.141	19.83	0.5327	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,358.96910	1,435.513	22.17	0.8329	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			116.36910	107.013	22.17	0.1671	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			497.05190	550.803	19.67	0.5420	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			412.85190	380.703	19.67	0.4580	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			479.12310	441.574	19.38	0.5094	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			413.32310	461.674	19.38	0.4906	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			690.81120	752.042	20.21	0.6344	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			308.71120	284.042	20.21	0.3656	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			679.98940	740.484	20.11	0.6255	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			322.28940	296.684	20.11	0.3745	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			695.20450	756.085	20.13	0.6297	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			319.70450	294.285	20.13	0.3703	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			692.96650	752.279	19.59	0.6082	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			363.86650	335.579	19.59	0.3918	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			319.61080	359.362	18.53	0.3957	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			672.71080	624.662	18.53	0.6043	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			731.50250	680.591	18.42	0.6369	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			278.40250	315.291	18.42	0.3631	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			280.05030	316.932	18.41	0.3630	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			735.35030	684.332	18.41	0.6370	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			808.69770	869.948	19.45	0.6291	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			362.49770	334.648	19.45	0.3709	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			261.01210	295.086	17.85	0.3291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			853.41210	798.386	17.85	0.6709	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,060.98160	996.200	17.58	0.7563	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			168.58160	192.900	17.58	0.2437	0.00	0	104,866
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,712.13140	1,789.375	21.27	0.8308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			581.90660	539.633	18.41	0.5233	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			26.47510	22.490	23.94	0.0343	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,634.07510	3,719.190	23.94	0.9657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			444.25640	411.424	18.97	0.4296	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			26.27550	22.295	23.95	0.0340	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,643.87550	3,728.995	23.95	0.9660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			26.67710	22.686	23.93	0.0345	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,624.27710	3,709.386	23.93	0.9655	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			479.50660	526.333	18.41	0.4767	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			399.06490	369.037	19.19	0.3955	0.00	0	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			609.72880	663.710	18.80	0.5430	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			482.12880	447.010	18.80	0.4570	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			616.01100	571.987	18.33	0.5442	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			443.61100	488.687	18.33	0.4558	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			671.85640	728.124	18.97	0.5704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			533.39950	584.088	18.58	0.5061	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,005.45010	1,071.469	19.79	0.6868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			297.85010	274.769	19.79	0.3132	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			433.63870	478.204	18.31	0.4498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			626.03870	581.504	18.31	0.5502	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			756.66490	815.737	19.19	0.6045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			585.67110	638.702	18.73	0.5318	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			558.47300	518.061	18.49	0.5085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			506.07300	554.761	18.49	0.4915	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			510.33020	473.541	18.68	0.4767	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			567.93020	620.241	18.68	0.5233	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			535.79950	497.388	18.58	0.4939	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			736.70320	795.144	19.14	0.5968	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,198.91900	1,129.658	17.50	0.8020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			126.51900	146.358	17.50	0.1980	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			518.65250	481.375	18.65	0.4824	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			556.25250	608.075	18.65	0.5176	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			498.07110	462.002	18.73	0.4682	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			131.28340	120.549	21.43	0.1558	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			640.44560	695.583	18.88	0.5569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			462.84560	428.883	18.88	0.4431	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			983.06010	1,048.463	19.74	0.6804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			305.46010	281.763	19.74	0.3196	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			409.10320	378.444	19.14	0.4032	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			340.64990	314.372	19.51	0.3490	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			254.13480	234.330	20.14	0.2747	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,151.73480	1,221.030	20.14	0.7253	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			278.60270	256.952	19.94	0.2964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,066.20270	1,133.652	19.94	0.7036	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,808.88340	1,887.249	21.43	0.8442	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			723.52230	781.538	19.10	0.5916	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			429.87470	397.927	19.03	0.4189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			697.47470	754.627	19.03	0.5811	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,915.82560	1,995.307	21.61	0.8578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			118.22560	108.607	21.61	0.1422	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			888.24990	951.072	19.51	0.6510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			931.55040	995.471	19.61	0.6649	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			326.67770	301.319	19.59	0.3374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			924.27770	988.019	19.59	0.6626	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			946.15830	1,010.512	19.65	0.6694	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			318.55830	293.812	19.65	0.3306	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			415.92230	384.838	19.10	0.4084	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			59.04830	66.274	17.41	0.1054	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			453.71160	499.289	18.36	0.4618	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			606.11160	562.589	18.36	0.5382	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,120.37490	1,189.015	20.07	0.7176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			262.77490	242.315	20.07	0.2824	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			323.95040	298.771	19.61	0.3351	0.00	0	490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			596.33700	553.316	18.38	0.5322	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,239.42250	1,310.424	20.34	0.7457	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			231.82250	213.724	20.34	0.2543	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			470.47440	436.053	18.85	0.4486	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			628.07440	682.753	18.85	0.5514	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,591.44830	1,509.575	17.41	0.8946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			385.66260	427.665	18.20	0.4196	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,279.94390	1,351.679	20.43	0.7545	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			222.34390	204.979	20.43	0.2455	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,105.99520	1,039.679	17.55	0.7721	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			153.59520	176.379	17.55	0.2279	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			463.93700	510.016	18.38	0.4678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			239.69720	220.995	20.27	0.2615	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			905.07780	847.916	17.76	0.6946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			232.67780	264.616	17.76	0.3054	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,403.93760	1,329.183	17.38	0.8575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			81.53760	95.883	17.38	0.1425	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			678.06260	630.965	18.20	0.5804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			733.28220	683.571	18.08	0.6107	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,320.86200	1,393.301	20.52	0.7631	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			213.26200	196.601	20.52	0.2369	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			895.40840	958.419	19.52	0.6534	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			337.80840	311.719	19.52	0.3466	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,207.29720	1,277.695	20.27	0.7385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			299.32820	336.071	17.97	0.3591	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,539.42480	1,614.682	20.98	0.8035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			171.82480	157.982	20.98	0.1965	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			597.64380	651.149	18.76	0.5374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			490.04380	454.449	18.76	0.4626	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			340.88220	380.271	18.08	0.3893	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			35.74250	40.612	18.34	0.0669	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,346.25650	2,429.160	22.29	0.9007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			78.65650	72.460	22.29	0.0993	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,554.77170	1,473.220	17.31	0.8893	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			62.37170	69.920	17.31	0.1107	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			791.72820	739.371	17.97	0.6409	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			243.06220	275.802	17.80	0.3143	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			527.09030	489.324	18.61	0.4882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			544.69030	596.024	18.61	0.5118	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			422.84580	391.332	19.07	0.4136	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			710.44580	768.032	19.07	0.5864	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,928.14250	1,843.912	18.34	0.9331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			112.20130	103.101	21.69	0.1359	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,197.90120	2,279.792	22.06	0.8877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			90.30120	83.092	22.06	0.1123	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,747.16430	1,824.829	21.33	0.8358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			139.56430	128.129	21.33	0.1642	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			885.46220	829.102	17.80	0.6857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			291.40790	327.615	17.95	0.3530	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,009.73080	946.791	17.61	0.7375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			187.33080	213.491	17.61	0.2625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,463.85800	1,387.726	17.35	0.8712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			71.45800	84.426	17.35	0.1288	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,969.80130	2,049.801	21.69	0.8641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			144.53140	132.675	21.27	0.1692	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,247.49450	1,318.645	20.36	0.7475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			229.89450	211.945	20.36	0.2525	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,412.19390	1,486.094	20.72	0.7809	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			194.59390	179.394	20.72	0.2191	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			803.80790	750.915	17.95	0.6470	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			1,011.35890	1,076.036	19.58	0.6741	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			325.25890	300.736	19.58	0.3259	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			810.05190	865.715	18.61	0.5785	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			489.95190	456.115	18.61	0.4215	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,327.21950	1,395.019	19.75	0.7180	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			299.31950	277.619	19.75	0.2820	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,006.50670	2,082.736	20.92	0.8280	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			168.60670	155.336	20.92	0.1720	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,873.58510	1,947.975	20.61	0.8061	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			196.48510	181.275	20.61	0.1939	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,512.55580	1,582.680	20.02	0.7487	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			265.45580	245.980	20.02	0.2513	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			525.43820	569.511	17.80	0.4538	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			708.33820	662.811	17.80	0.5462	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			150.23120	169.121	16.78	0.1929	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,412.53120	1,341.721	16.78	0.8071	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			706.60920	661.696	17.77	0.5360	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			564.30920	609.096	17.77	0.4640	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,845.37630	1,918.348	20.42	0.7931	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			217.67630	200.948	20.42	0.2069	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			892.53690	948.462	18.54	0.5883	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			499.13690	465.362	18.54	0.4117	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,418.73790	1,348.330	16.74	0.8042	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			155.73790	175.030	16.74	0.1958	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,954.71430	2,028.526	20.50	0.8036	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			207.71430	191.827	20.50	0.1964	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			960.86320	1,018.370	18.63	0.6068	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			473.86320	441.670	18.63	0.3932	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			828.50040	882.321	18.33	0.5635	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			543.70040	507.721	18.33	0.4365	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,060.53260	2,133.978	20.43	0.8017	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			220.23260	203.678	20.43	0.1983	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,674.66240	1,743.515	19.88	0.7457	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			294.36240	273.215	19.88	0.2543	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			549.97480	592.217	17.51	0.4382	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			799.67480	751.917	17.51	0.5618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,298.28230	1,233.080	16.68	0.7391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			259.48230	284.480	16.68	0.2609	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,480.52850	2,556.540	20.79	0.8331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			189.32850	175.140	20.79	0.1669	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,333.61080	1,267.449	16.65	0.7496	5,576,774.28	4,400	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			244.81080	268.849	16.65	0.2504	1,182,934.28	4,400	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,418.02320	1,481.711	19.19	0.6841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			396.82320	370.311	19.19	0.3159	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			933.62600	881.496	17.20	0.6066	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			484.82600	522.896	17.20	0.3934	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,441.30190	1,505.373	19.24	0.6886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			390.10190	363.973	19.24	0.3114	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,718.59850	1,643.231	16.45	0.8434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			129.79850	144.631	16.45	0.1566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,102.49380	3,014.002	17.15	0.9773	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			13.69380	15.402	17.15	0.0227	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			902.13880	851.214	17.27	0.5928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			513.33880	552.614	17.27	0.4072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,151.98210	2,070.598	16.47	0.9114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			63.18210	71.998	16.47	0.0886	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,362.27970	1,295.362	16.63	0.7579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			233.47970	256.762	16.63	0.2421	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,615.89520	2,530.355	16.49	0.9558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			27.09520	31.755	16.49	0.0442	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,518.62020	1,447.882	16.52	0.7994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			179.82020	199.282	16.52	0.2006	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,729.06410	1,796.791	19.75	0.7388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			317.86410	295.392	19.75	0.2612	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,120.68100	1,178.486	18.58	0.6180	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			499.48100	467.086	18.58	0.3820	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,130.39210	1,070.115	16.80	0.6847	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			341.59210	371.515	16.80	0.3153	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,192.45410	1,252.018	18.74	0.6356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			471.25410	440.618	18.74	0.3644	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,215.86050	1,152.994	16.74	0.7134	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			297.06050	324.394	16.74	0.2866	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,802.23530	1,725.515	16.46	0.8590	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			113.43530	126.915	16.46	0.1410	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,605.85740	2,682.873	20.95	0.8447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			174.65740	161.473	20.95	0.1553	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,578.89400	2,655.700	20.92	0.8423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			177.69400	164.300	20.92	0.1577	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,182.51380	1,120.638	16.76	0.7025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			313.71380	342.038	16.76	0.2975	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,753.42660	1,821.500	19.79	0.7427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			312.22660	290.100	19.79	0.2573	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,033.50250	977.712	16.99	0.6480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			404.70250	439.112	16.99	0.3520	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,286.35960	2,360.635	20.53	0.8132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			215.15960	199.235	20.53	0.1868	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,022.00180	966.621	17.02	0.6434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			413.20180	448.021	17.02	0.3566	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,404.39360	3,486.322	22.26	0.8961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			113.19360	104.922	22.26	0.1039	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			757.79270	712.716	17.62	0.5252	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			668.99270	714.116	17.62	0.4748	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,672.38320	1,739.528	19.67	0.7294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			331.18320	308.128	19.67	0.2706	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			836.94020	788.590	17.43	0.5632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			578.14020	619.990	17.43	0.4368	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,507.27410	2,583.508	20.82	0.8357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			186.07410	172.108	20.82	0.1643	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			714.70510	671.871	17.76	0.5033	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			725.90510	773.271	17.76	0.4967	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			832.09510	783.943	17.44	0.5609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			583.29510	625.343	17.44	0.4391	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,045.97820	3,126.346	21.62	0.8771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			134.77820	124.946	21.62	0.1229	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,309.59840	3,391.149	22.09	0.8915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			118.39840	109.749	22.09	0.1085	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,930.69570	1,852.088	16.46	0.8805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			91.89570	103.488	16.46	0.1195	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			876.57390	826.647	17.33	0.5814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			537.77390	578.047	17.33	0.4186	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,243.43480	3,324.707	21.97	0.8881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			122.23480	113.307	21.97	0.1119	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			654.75630	614.674	17.96	0.4715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			815.95630	866.074	17.96	0.5285	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,922.02550	1,843.536	16.46	0.8791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			93.22550	104.936	16.46	0.1209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			803.52650	756.539	17.51	0.5474	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			614.72650	657.939	17.51	0.4526	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,723.34620	2,801.228	21.11	0.8547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			162.14620	149.828	21.11	0.1453	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			846.70240	797.962	17.40	0.5677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			567.90240	609.362	17.40	0.4323	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,971.19920	3,051.192	21.48	0.8726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			139.99920	129.792	21.48	0.1274	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			1,968.71520	2,039.582	20.09	0.7744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			267.51520	248.182	20.09	0.2256	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			996.61010	1,051.518	18.34	0.5846	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			555.41010	520.118	18.34	0.4154	1,144,260.48	2,200	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			851.62370	802.684	17.39	0.5700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			562.82370	604.084	17.39	0.4300	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			98.48490	91.288	22.80	0.0907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,709.68490	3,792.688	22.80	0.9093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			98.06830	90.902	22.81	0.0903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,719.26830	3,802.302	22.81	0.9097	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			98.90210	91.675	22.78	0.0911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,700.10210	3,783.075	22.78	0.9089	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,229.74340	2,302.847	20.39	0.7975	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			242.74340	225.447	20.39	0.2025	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,826.01700	1,894.438	19.83	0.7439	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			319.01700	297.038	19.83	0.2561	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			571.26150	612.183	17.36	0.4253	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			884.26150	834.783	17.36	0.5747	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			667.03900	711.246	17.54	0.4631	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			806.63900	760.446	17.54	0.5369	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			584.31990	624.840	17.27	0.4168	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			943.41990	893.340	17.27	0.5832	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,901.38810	1,968.866	19.72	0.7357	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			349.28810	326.166	19.72	0.2643	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			676.91630	637.951	18.04	0.4554	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			959.01630	1,010.651	18.04	0.5446	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,082.94790	2,152.832	19.97	0.7606	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			310.84790	290.132	19.97	0.2394	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			798.94420	846.375	17.71	0.4948	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			776.84420	733.675	17.71	0.5052	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			859.69880	908.572	17.84	0.5137	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			739.79880	698.072	17.84	0.4863	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,403.04810	2,476.242	20.35	0.7930	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			266.34810	248.842	20.35	0.2070	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,981.15270	2,049.685	19.79	0.7418	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			344.45270	322.285	19.79	0.2582	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			590.42510	630.111	17.21	0.4125	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			973.72510	922.711	17.21	0.5875	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			624.38870	665.368	17.25	0.4221	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,279.52770	2,351.049	20.14	0.7745	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			298.22770	278.948	20.14	0.2255	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			116.52990	130.806	15.94	0.1337	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,995.22990	1,918.706	15.94	0.8663	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			963.08870	913.268	17.25	0.5779	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,076.02030	1,129.162	18.15	0.5625	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			667.92030	630.162	18.15	0.4375	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,058.42270	1,006.049	17.10	0.5986	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,602.34640	2,675.626	20.40	0.7926	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			283.84640	266.026	20.40	0.2074	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,161.04670	2,229.728	19.84	0.7438	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			362.54670	340.128	19.84	0.2562	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			606.92270	645.649	17.10	0.4014	0.00	0	1,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,697.19180	1,626.751	16.30	0.7784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			258.09180	278.951	16.30	0.2216	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,305.64560	3,215.915	15.20	0.9758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.54560	18.115	15.20	0.0242	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,443.93210	1,502.572	18.63	0.6216	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			593.03210	560.372	18.63	0.3784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,952.35060	1,878.514	15.80	0.8377	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			163.25060	180.714	15.80	0.1623	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,227.90480	2,296.572	19.80	0.7415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			377.00480	354.372	19.80	0.2585	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,088.35020	2,155.343	19.62	0.7239	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			407.45020	383.143	19.62	0.2761	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,145.49840	2,213.194	19.70	0.7313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			394.59840	370.994	19.70	0.2687	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,618.38340	1,549.635	16.36	0.7596	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			289.28340	311.835	16.36	0.2404	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			542.88860	578.415	16.85	0.3672	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,181.98860	1,126.215	16.85	0.6328	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,139.67060	1,085.302	16.95	0.6176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			580.57060	617.502	16.95	0.3824	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,869.21330	1,797.001	15.97	0.8195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			190.11330	209.202	15.97	0.1805	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,351.98760	1,289.799	16.59	0.6877	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			422.88760	451.999	16.59	0.3123	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,178.35660	2,246.443	19.74	0.7354	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			387.45660	364.243	19.74	0.2646	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,839.64440	1,768.030	16.04	0.8127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			200.54440	220.230	16.04	0.1873	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			671.24210	634.756	18.29	0.4181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,252.14210	1,306.956	18.29	0.5819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			677.53300	640.773	18.27	0.4212	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,238.43300	1,292.973	18.27	0.5788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,985.91310	3,061.627	20.75	0.8162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			255.01310	239.427	20.75	0.1838	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			674.37750	637.757	18.28	0.4197	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,245.27750	1,299.957	18.28	0.5803	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,784.38130	2,858.052	20.45	0.7927	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			298.08130	280.352	20.45	0.2073	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,315.00770	2,384.290	19.87	0.7447	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			378.70770	356.590	19.87	0.2553	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			620.03490	657.686	17.01	0.3921	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,133.73490	1,079.986	17.01	0.6079	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,012.39060	1,059.979	17.72	0.5015	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			896.49060	852.379	17.72	0.4985	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,386.25100	1,441.718	18.33	0.5857	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			709.35100	673.018	18.33	0.4143	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,952.34860	3,026.693	20.47	0.7891	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			319.84860	302.493	20.47	0.2109	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,481.67080	2,551.431	19.90	0.7445	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			399.17080	377.231	19.90	0.2555	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			632.64930	669.882	16.91	0.3819	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,220.14930	1,165.682	16.91	0.6181	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			67.13290	73.714	14.36	0.0787	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			2,565.83290	2,480.614	14.36	0.9213	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,202.39790	1,148.691	16.96	0.6091	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			663.69790	701.791	16.96	0.3909	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,766.63110	2,839.210	20.22	0.7703	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			355.33110	336.111	20.22	0.2297	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,251.24640	1,303.019	18.05	0.5491	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			807.84640	767.719	18.05	0.4509	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,184.09020	3,260.830	20.63	0.7918	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			328.69020	313.430	20.63	0.2082	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,658.08620	2,728.526	19.98	0.7468	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			412.68620	391.126	19.98	0.2532	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			643.54770	679.809	16.84	0.3733	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,298.14770	1,242.409	16.84	0.6267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			812.15290	772.355	18.20	0.4371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,395.75290	1,448.155	18.20	0.5629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			808.96790	769.287	18.21	0.4358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,402.56790	1,455.087	18.21	0.5642	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			0.00000	3,186.582	20.46	0.7798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			0.00000	340.782	20.46	0.2202	7,988,950.08	23,443	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			0.00000	1,787.291	16.26	0.7649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			0.00000	353.091	16.26	0.2351	8,277,517.00	23,443	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			805.79620	766.239	18.22	0.4344	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,409.39620	1,462.039	18.22	0.5656	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,402.77550	3,478.207	20.89	0.7903	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			349.97550	333.907	20.89	0.2097	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,837.57820	2,907.076	20.16	0.7463	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			434.77820	412.776	20.16	0.2537	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			656.87230	691.379	16.84	0.3646	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,384.07230	1,327.079	16.84	0.6354	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,426.97850	1,477.171	18.34	0.5353	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			959.87850	920.171	18.34	0.4647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			973.29940	935.462	18.57	0.4546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,571.19940	1,621.962	18.57	0.5454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,473.59120	1,422.126	17.25	0.6190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			811.49120	848.626	17.25	0.3810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			970.10640	932.365	18.58	0.4534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,578.00640	1,628.865	18.58	0.5466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			966.92500	929.279	18.59	0.4522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,584.82500	1,635.780	18.59	0.5478	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,554.97440	1,508.256	17.68	0.5998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,011.57440	1,050.056	17.68	0.4002	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,563.96460	1,517.020	17.66	0.6023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,000.56460	1,038.820	17.66	0.3977	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,559.46240	1,512.635	17.67	0.6011	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,006.06240	1,044.434	17.67	0.3989	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,439.93210	1,406.784	18.93	0.5023	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		1,898.83210	1,944.184	18.93	0.4977	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	15.80	Call		1,446.71960	1,413.370	18.92	0.5041	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	15.80	Put		1,885.61960	1,930.770	18.92	0.4959	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	20.00	Put		5,295.80790	5,354.499	22.79	0.7487	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	20.00	Call		656.90790	637.099	22.79	0.2513	0.00	0	2,000
\$ / R	On	13/12/2019		Foreign Exchange Option	15.81	Call		1,443.32120	1,410.077	18.93	0.5032	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	15.81	Put		1,892.22120	1,937.477	18.93	0.4968	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.16	Put		1,467.57710	1,501.776	18.48	0.3870	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.17	Call		2,175.91840	2,134.704	18.49	0.6121	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.17	Put		1,473.21840	1,507.504	18.49	0.3879	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.18	Call		2,171.56960	2,130.443	18.50	0.6112	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.18	Put		1,478.86960	1,513.243	18.50	0.3888	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.16	Call		2,180.27710	2,138.976	18.48	0.6130	0.00	0	0
\$ / R	On	28/07/2020		Foreign Exchange Option	15.37	Put		1,586.83690	1,621.134	18.68	0.3939	0.00	0	0
\$ / R	On	28/07/2020		Foreign Exchange Option	15.37	Call		2,218.83690	2,178.334	18.68	0.6061	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Call		2,355.53480	2,312.686	18.69	0.6177	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Put		1,578.53480	1,609.786	18.69	0.3823	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Call		2,363.82840	2,321.367	18.67	0.6193	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Put		1,566.82840	1,598.467	18.67	0.3807	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Call		2,359.94190	2,317.022	18.68	0.6185	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Put		1,572.94190	1,604.122	18.68	0.3815	0.00	0	0
Total \$ / R Option											24,533,160.62	62,886	3,889,606	
Total \$ / R											922,399,990.12	128,563	5,246,541	
\$ / R MAXI	On	18/12/2017		Foreign Exchange Future	13.61410			13.69750		0.0000	1,225,269.00	90	531	
\$ / R MAXI	On	19/03/2018		Foreign Exchange Future	13.80330			13.89240		0.0000	0.00	0	143	
\$ / R MAXI	On	18/06/2018		Foreign Exchange Future	13.99860			14.08880		0.0000	0.00	0	83	
\$ / R MAXI	On	17/09/2018		Foreign Exchange Future	14.19780			14.28910		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	14.83820			14.92340		0.0000	0.00	0	0	
Total \$ / R MAXI Future											1,225,269.00	90	757	
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Call		21,467.02100	15,509.574	23.94	0.4087	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Put		26,717.02100	29,099.574	23.94	0.5913	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Call		21,043.16860	15,147.417	23.97	0.4018	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Put		27,293.16860	29,737.417	23.97	0.5982	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Call		21,897.29900	15,878.555	23.91	0.4157	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Put		26,147.29900	28,468.555	23.91	0.5843	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Call		61,601.10410	57,198.677	18.33	0.5442	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Put		44,361.10410	48,868.677	18.33	0.4558	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Call		61,104.71180	56,727.259	18.35	0.5412	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Put		44,864.71180	49,397.259	18.35	0.4588	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.71	Call		62,100.91920	57,673.169	18.32	0.5472	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.71	Put		43,860.91920	48,343.169	18.32	0.4528	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.93	Call		78,954.18420	74,315.283	17.54	0.5407	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	13.93	Put			63,074.18420	67,455.283	17.54	0.4593	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			78,493.40310	73,873.566	17.55	0.5385	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			63,613.40310	68,013.566	17.55	0.4615	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			79,417.31190	74,758.900	17.53	0.5429	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			62,537.31190	66,898.900	17.53	0.4571	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			100,206.38660	95,249.611	17.28	0.5650	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			72,296.38660	76,469.611	17.28	0.4350	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			99,744.34650	94,804.613	17.29	0.5631	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			72,834.34650	77,024.613	17.29	0.4369	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			100,670.41650	95,696.573	17.27	0.5668	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			71,760.41650	75,916.573	17.27	0.4332	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			5,935.07980	6,257.633	0.85	0.5593	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			4,729.05190	5,055.660	0.83	0.5017	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			4,729.05190	5,055.660	0.83	0.4983	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			4,316.29640	4,641.254	0.84	0.4707	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			5,316.29640	5,641.254	0.84	0.5293	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			3,935.07980	4,257.633	0.85	0.4407	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			155,946.24330	151,263.447	17.67	0.6011	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			100,606.24330	104,443.447	17.67	0.3989	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			155,497.44110	150,825.604	17.68	0.5998	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			101,157.44110	105,005.604	17.68	0.4002	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			156,396.46470	151,701.988	17.66	0.6023	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			100,056.46470	103,881.988	17.66	0.3977	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,225,269.00	90	757
£ / R	On	15/12/2017	Foreign Exchange Future			18.25420	18.36930			0.0000	0.00	0	10	
£ / R	On	18/12/2017	Foreign Exchange Future			18.26370	18.37900			0.0000	13,423,819.50	735	210,752	
£ / R	On	31/01/2018	Foreign Exchange Future			18.42320	18.54220			0.0000	0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			18.52100	18.64260			0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			18.56880	18.69210			0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			18.58320	18.70660			0.0000	369,155,268.00	19,865	32,925	
£ / R	On	18/06/2018	Foreign Exchange Future			18.90620	19.03150			0.0000	0.00	0	4,422	
£ / R	On	17/09/2018	Foreign Exchange Future			19.23780	19.36450			0.0000	0.00	0	3,576	
£ / R	On	14/06/2019	Foreign Exchange Future			20.01270	20.13910			0.0000	0.00	0	0	
Total £ / R Future												382,579,087.50	20,600	251,750
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put		412.45710	478.934	21.45	0.7659	0.00	0	0	
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call		121.75710	73.134	21.45	0.2341	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		0.00580	0.000	18.27	0.0000	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		6,761.00580	6,876.300	18.27	1.0000	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put		189.10480	212.058	20.15	0.4517	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call		368.10480	275.758	20.15	0.5483	0.00	0	400	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put		1,440.82130	1,548.194	26.99	0.9629	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call		19.82130	11.894	26.99	0.0371	0.00	0	800	

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	25.15	Call			0.00570	0.000	18.27	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,771.00570	6,886.300	18.27	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.00560	0.000	18.27	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,781.00560	6,896.300	18.27	1.0000	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			803.03570	877.855	21.08	0.6107	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			435.23570	391.055	21.08	0.3893	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			1,048.57440	1,129.615	20.07	0.6348	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			461.17440	420.615	20.07	0.3652	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			945.09610	1,020.494	19.54	0.5807	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			587.19610	539.294	19.54	0.4193	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,677.56780	1,578.552	18.77	0.7925	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			200.96780	225.352	18.77	0.2075	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,693.37340	1,593.933	18.77	0.7958	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			196.77340	220.733	18.77	0.2042	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,863.23700	1,759.580	18.80	0.8289	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			156.63700	176.380	18.80	0.1711	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,733.61760	1,831.380	20.48	0.7559	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			300.21760	274.580	20.48	0.2441	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,685.46230	1,586.234	18.77	0.7942	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			198.86230	223.034	18.77	0.2058	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			917.02430	990.712	19.39	0.5661	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			623.62430	573.912	19.39	0.4339	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,628.97020	1,539.839	17.92	0.6864	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			497.47020	533.639	17.92	0.3136	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,622.33730	1,533.379	17.92	0.6849	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			500.83730	537.179	17.92	0.3151	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,635.61850	1,546.319	17.92	0.6879	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			494.11850	530.119	17.92	0.3121	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,793.72150	1,706.804	17.52	0.6610	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			689.22150	729.004	17.52	0.3390	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,806.20630	1,718.965	17.52	0.6636	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			681.70630	721.165	17.52	0.3364	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,799.96030	1,712.878	17.52	0.6623	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			685.46030	725.078	17.52	0.3377	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,506.22780	2,417.791	17.33	0.6699	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,007.12780	1,045.091	17.33	0.3301	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,518.14520	2,429.531	17.33	0.6718	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			999.04520	1,036.831	17.33	0.3282	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,512.17720	2,423.657	17.33	0.6709	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,003.07720	1,040.957	17.33	0.3291	0.00	0	0
Total £ / R Option												0.00	0	3,700
Total £ / R												382,579,087.50	20,600	255,450
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12020		0.12164			0.0000	0.00	0	195
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12255		0.12404			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	18/06/2018	Foreign Exchange Future			0.12496		0.12649			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12749		0.12905			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13989		0.14140			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	195
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			12.39630	9.204	27.14	0.0425	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			848.79630	989.104	27.14	0.9575	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,168.23280	1,026.371	28.47	0.9717	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			4.63280	6.271	28.47	0.0283	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			273.21830	182.410	21.71	0.5257	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			109.61830	162.310	21.71	0.4743	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			57.63700	77.312	18.61	0.1245	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			732.66510	637.547	19.64	0.6008	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			328.56510	382.347	19.64	0.3992	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			323.13950	272.399	21.49	0.3208	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			919.03950	1,017.199	21.49	0.6792	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,461.73700	1,332.512	18.61	0.8755	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			608.45810	538.372	20.73	0.4256	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			959.85810	1,041.972	20.73	0.5744	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			343.39050	301.170	22.21	0.2661	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,694.79050	1,804.770	22.21	0.7339	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,058.36130	956.925	19.21	0.6408	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			409.76130	460.525	19.21	0.3592	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			95.30000	250.700		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			1,095.30000	1,250.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			904.70000	749.300		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			1,973.33180	1,864.316	19.84	0.6636	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			833.13180	875.216	19.84	0.3364	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,528.66280	1,430.712	20.96	0.5501	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,388.46280	1,441.612	20.96	0.4499	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,525.06270	2,405.226	18.04	0.7886	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			384.86270	416.127	18.04	0.2114	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	195
€ / R	On	15/12/2017	Foreign Exchange Future			15.99880		16.15150			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.00830		16.16120			0.0000	13,078,781.10	817	103,332
€ / R	On	27/12/2017	Foreign Exchange Future			16.03770		16.19310			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.17320		16.32940			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.26890		16.42780			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.32070		16.48190			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.33520		16.49660			0.0000	245,060,670.40	15,002	39,932

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2018	Foreign Exchange Future			16.37160		16.53340			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.66540		16.83010			0.0000	316,642.60	19	1,065
€ / R	On	17/09/2018	Foreign Exchange Future			17.00960		17.17770			0.0000	0.00	0	5,142
€ / R	On	14/12/2018	Foreign Exchange Future			17.35400		17.52300			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.13630		18.30430			0.0000	0.00	0	0
Total € / R Future												258,456,094.10	15,838	152,298
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			431.86870	541.008	18.20	0.8960	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			63.36870	19.808	18.20	0.1040	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			342.27330	232.354	21.59	0.5129	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			181.07330	224.054	21.59	0.4871	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			239.31240	151.125	22.06	0.3792	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			278.11240	342.825	22.06	0.6208	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			470.53560	343.765	21.37	0.6510	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			109.33560	135.465	21.37	0.3490	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			621.54600	482.332	21.15	0.7751	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			60.34600	74.032	21.15	0.2249	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,032.72910	1,879.985	30.56	0.9937	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			1.52910	1.685	30.56	0.0063	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			492.41100	589.553	22.84	0.7965	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			123.61100	67.853	22.84	0.2035	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			106.20770	56.509	23.01	0.1751	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			545.00770	648.209	23.01	0.8249	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.01860	0.011	44.32	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,248.81860	5,401.711	44.32	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,162.25030	2,009.453	31.22	0.9956	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1.05030	1.153	31.22	0.0044	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			5.51870	2.493	30.74	0.0092	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,914.31870	2,064.193	30.74	0.9908	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			5.70180	2.577	30.62	0.0096	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,894.50180	2,044.277	30.62	0.9904	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			394.26350	478.247	22.51	0.7303	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			165.46350	96.547	22.51	0.2697	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			5.60950	2.534	30.68	0.0094	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,904.40950	2,054.235	30.68	0.9906	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			128.83970	178.692	24.19	0.3065	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			701.93970	596.392	24.19	0.6935	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			232.85380	294.664	18.64	0.3589	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			762.25380	667.864	18.64	0.6411	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			545.07600	638.872	18.31	0.5224	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			562.87600	497.772	18.31	0.4776	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			930.73730	1,045.585	18.77	0.6477	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			402.63730	356.285	18.77	0.3523	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			80.07280	103.636	16.92	0.1355	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,526.67990	2,371.789	18.63	0.9477	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			923.45110	1,037.140	18.64	0.6398	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			420.05110	372.340	18.64	0.3602	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,715.36900	1,577.236	16.91	0.8661	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			78.76900	102.036	16.91	0.1339	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,706.67280	1,568.836	16.92	0.8645	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			106.49080	135.819	16.97	0.1678	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,511.48980	1,381.144	16.98	0.8225	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			114.88980	145.944	16.98	0.1775	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,724.08330	1,585.654	16.91	0.8678	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			77.48330	100.454	16.91	0.1322	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			30.07990	36.589	18.63	0.0523	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			609.59760	705.156	17.98	0.5235	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			606.19760	540.356	17.98	0.4765	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			657.40900	585.252	17.84	0.5045	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			550.80900	640.052	17.84	0.4955	0.00	0	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,553.09080	1,421.019	16.97	0.8322	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			1,071.01860	1,188.772	18.69	0.6675	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			394.41860	350.372	18.69	0.3325	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,582.57430	1,464.565	16.12	0.7496	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			262.47430	309.165	16.12	0.2504	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,646.39180	2,498.481	16.54	0.9139	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			66.29180	83.081	16.54	0.0861	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,248.79470	1,151.002	16.37	0.6563	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			418.69470	485.602	16.37	0.3437	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,589.88270	1,471.569	16.11	0.7514	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			259.78270	306.169	16.11	0.2486	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			2,907.13350	2,755.879	16.75	0.9348	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			47.03350	60.479	16.75	0.0652	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,003.23950	919.184	16.74	0.5686	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			613.13950	693.784	16.74	0.4314	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,597.20650	1,478.593	16.11	0.7531	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			257.10650	303.193	16.11	0.2469	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,115.54460	2,962.005	16.92	0.9483	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			35.44460	46.604	16.92	0.0517	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,778.60640	1,652.941	16.04	0.7942	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			198.50640	237.541	16.04	0.2058	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,877.04280	5,036.858	22.50	0.9352	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			77.14280	72.258	22.50	0.0648	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,842.17500	3,996.169	21.13	0.9015	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			122.27500	111.569	21.13	0.0985	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,106.71500	2,238.373	19.08	0.7668	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			326.81500	293.773	19.08	0.2332	0.00	0	7,000
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,660.92500	4,817.818	22.20	0.8711	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			208.62500	197.418	22.20	0.1289	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,038.41540	960.943	16.80	0.5152	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,034.13280	956.938	16.81	0.5137	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			966.43280	1,057.338	16.81	0.4863	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	Call			1,029.86650	952.948	16.82	0.5121	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			960.71540	1,051.343	16.80	0.4848	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,004.19910	2,852.318	15.31	0.9163	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			972.16650	1,063.348	16.82	0.4879	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			76.49910	92.718	15.31	0.0837	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,624.67700	1,512.608	15.91	0.6939	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			446.97700	503.008	15.91	0.3061	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,398.61510	1,496.457	17.09	0.5360	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			1,028.01850	957.062	17.10	0.4627	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,405.01850	1,503.062	17.10	0.5373	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			1,035.21720	963.864	17.08	0.4652	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,392.21720	1,489.864	17.08	0.5348	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1,031.61510	960.457	17.09	0.4640	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,228.96100	2,119.278	16.20	0.6793	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			784.66100	842.978	16.20	0.3207	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,223.27580	2,113.778	16.20	0.6782	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			788.97580	847.478	16.20	0.3218	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,217.61140	2,108.299	16.21	0.6771	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			793.31140	851.999	16.21	0.3229	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												258,456,094.10	15,838	1,006,136
AUS / R	On	18/12/2017	Foreign Exchange Future			10.23640		10.30050			0.0000	6,653,660.00	650	14,167
AUS / R	On	27/12/2017	Foreign Exchange Future			10.24980		10.31470			0.0000	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Future			10.27820		10.34430			0.0000	0.00	0	5
AUS / R	On	28/02/2018	Foreign Exchange Future			10.34530		10.41280			0.0000	0.00	0	46
AUS / R	On	19/03/2018	Foreign Exchange Future			10.37450		10.44320			0.0000	0.00	0	656
AUS / R	On	18/06/2018	Foreign Exchange Future			10.52000		10.58950			0.0000	0.00	0	5,012
AUS / R	On	17/09/2018	Foreign Exchange Future			10.67020		10.74090			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			10.81660		10.88950			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			11.15380		11.22060			0.0000	0.00	0	0
Total AUS / R Future												6,653,660.00	650	30,698
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,560.26250	1,623.920	30.83	0.9979	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			0.74250	0.310	30.89	0.0021	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,570.24250	1,633.910	30.89	0.9979	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			0.72320	0.299	30.96	0.0020	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,580.22320	1,643.899	30.96	0.9980	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			0.76250	0.320	30.83	0.0021	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			379.80320	325.081	18.68	0.7258	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			65.10320	75.281	18.68	0.2742	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			372.48330	318.260	18.71	0.7177	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			67.78330	78.460	18.71	0.2823	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			387.19970	331.990	18.65	0.7339	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			62.49970	72.190	18.65	0.2661	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	15/01/2018	Foreign Exchange Option	10.68	Put			472.38790	520.208	20.29	0.7098	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			136.68790	118.408	20.29	0.2902	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			411.99810	453.223	17.27	0.5786	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			274.79810	248.523	17.27	0.4214	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			604.57320	559.414	16.24	0.6778	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			171.37320	194.914	16.24	0.3222	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			617.88410	572.200	16.22	0.6862	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			164.68410	187.700	16.22	0.3138	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			611.20660	565.785	16.23	0.6820	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			168.00660	191.285	16.23	0.3180	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			435.23270	465.745	15.65	0.4707	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			519.92620	481.334	15.66	0.5260	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			440.42620	471.334	15.66	0.4740	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			529.57620	490.387	15.64	0.5326	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			430.07620	460.387	15.64	0.4674	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			524.73270	485.745	15.65	0.5293	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			442.35030	410.677	15.84	0.4130	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			811.45030	850.477	15.84	0.5870	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			439.03550	407.516	15.85	0.4106	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			818.13550	857.316	15.85	0.5894	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			435.74040	404.378	15.86	0.4082	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			824.84040	864.178	15.86	0.5918	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,056.88540	1,098.761	15.89	0.6167	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			462.12650	430.815	15.87	0.3872	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,042.62650	1,084.215	15.87	0.6128	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			459.24880	428.079	15.88	0.3852	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,049.74880	1,091.479	15.88	0.6148	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			456.38540	425.361	15.89	0.3833	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			927.79520	891.058	14.95	0.5665	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			707.19520	737.258	14.95	0.4335	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			923.15130	886.540	14.95	0.5646	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			712.55130	742.740	14.95	0.4354	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			918.52800	882.036	14.96	0.5626	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			717.92800	748.236	14.96	0.4374	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												6,653,660.00	650	30,698
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.59390		10.65560			0.0000	1,059,390.00	100	950
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.75760		10.82210			0.0000	0.00	0	350
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.92150		10.98700			0.0000	0.00	0	0
Total CAD/ R Future												1,059,390.00	100	1,300
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			201.86570	152.297	17.70	0.5749	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			86.26570	98.397	17.70	0.4251	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			195.43430	146.251	17.63	0.5623	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			89.83430	102.351	17.63	0.4377	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			208.40390	158.466	17.77	0.5872	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			82.80390	94.566	17.77	0.4128	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			849.85810	799.451	16.23	0.7928	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			97.75810	111.851	16.23	0.2072	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			841.99870	791.810	16.23	0.7895	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			99.89870	114.210	16.23	0.2105	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			857.75310	807.130	16.23	0.7961	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			95.65310	109.530	16.23	0.2039	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			585.82890	548.597	15.78	0.5552	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			418.82890	447.097	15.78	0.4448	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			580.80350	543.761	15.79	0.5520	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			423.80350	452.261	15.79	0.4480	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			590.88730	553.463	15.78	0.5584	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			413.88730	441.963	15.78	0.4416	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												1,059,390.00	100	1,300
CHF / R	On	18/12/2017	Foreign Exchange Future			13.69630		13.81670			0.0000	4,108,890.00	300	1,402
CHF / R	On	19/03/2018	Foreign Exchange Future			13.99370		14.11910			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.29280		14.42050			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.60260		14.73320			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.94630		16.07630			0.0000	0.00	0	0
Total CHF / R Future												4,108,890.00	300	1,402
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			97.29540	58.478	19.41	0.2317	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			310.59540	392.178	19.41	0.7683	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			94.54670	56.630	19.46	0.2256	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			317.84670	400.330	19.46	0.7744	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			100.11420	60.382	19.36	0.2379	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			303.41420	384.082	19.36	0.7621	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			498.04860	450.105	17.77	0.4713	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			528.94860	606.405	17.77	0.5287	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			493.75190	446.190	17.78	0.4683	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			534.65190	612.490	17.78	0.5317	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			502.37920	454.047	17.76	0.4742	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			523.27920	600.347	17.76	0.5258	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			647.57240	595.435	16.98	0.4713	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			757.07240	832.635	16.98	0.5287	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			643.57480	591.731	17.00	0.4691	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			763.07480	838.931	17.00	0.5309	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			639.59550	588.048	17.01	0.4670	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			769.09550	845.248	17.01	0.5330	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			306.80000	437.400		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
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			316.80000	447.400		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			296.80000	427.400		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			633.57880	672.555	15.68	0.3071	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,981.64210	1,890.109	15.66	0.6955	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			625.34210	663.809	15.66	0.3045	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,975.74950	1,884.471	15.67	0.6942	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			629.44950	668.171	15.67	0.3058	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,969.87880	1,878.855	15.68	0.6929	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												4,108,890.00	300	1,402
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05410		2.06820			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.06930		2.08360			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.08580		2.10000			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.10380		2.11800			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16490		2.17700			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			1,200.39220	1,064.861	21.74	0.9283	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			18.39220	23.861	21.74	0.0717	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,106.02370	971.712	21.39	0.9102	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			24.02370	30.712	21.39	0.0898	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,297.69000	1,161.139	22.50	0.9398	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			15.69000	20.139	22.50	0.0602	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			181.01540	211.161	17.36	0.1934	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,737.07840	1,626.664	17.35	0.7908	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			201.07840	233.664	17.35	0.2092	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,658.76710	1,550.891	17.35	0.7742	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			222.76710	257.891	17.35	0.2258	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,817.01540	1,704.161	17.36	0.8066	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,440.31680	1,353.569	16.68	0.6276	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			640.31680	695.569	16.68	0.3724	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,383.99270	1,299.575	16.74	0.6118	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			683.99270	741.575	16.74	0.3882	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,498.32540	1,409.243	16.62	0.6433	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			598.32540	651.243	16.62	0.3567	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			120.00000	262.000		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			220.00000	362.000		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			320.00000	462.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,846.43530	2,764.928	16.56	0.7054	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	1.98	Put			876.43530	915.929	16.56	0.2946	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,784.46000	2,704.144	16.58	0.6967	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			914.46000	955.144	16.58	0.3033	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,909.38870	2,826.689	16.54	0.7140	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			839.38870	877.689	16.54	0.2860	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			2.15840		2.17860			0.0000	215,840.00	100	450
DKK / R	On	19/03/2018	Foreign Exchange Future			2.20160		2.22300			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.24710		2.26900			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.29420		2.31640			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.56880		2.59100			0.0000	0.00	0	0
Total DKK / R Future												215,840.00	100	450
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,596.18600	1,398.522	23.44	0.9580	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			10.18600	14.522	23.44	0.0420	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,793.84850	1,594.924	24.96	0.9690	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			7.84850	10.923	24.96	0.0310	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,694.92250	1,496.567	24.20	0.9640	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			8.92250	12.567	24.20	0.0360	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			697.10800	800.224	18.60	0.4590	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,132.23070	1,014.677	18.48	0.5782	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			602.23070	698.677	18.48	0.4218	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,078.69070	964.491	18.54	0.5596	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			648.69070	748.491	18.54	0.4404	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,027.10800	916.224	18.60	0.5410	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			913.81100	1,011.393	17.68	0.4369	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,354.33250	1,236.129	17.75	0.5492	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			964.33250	1,065.129	17.75	0.4508	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,454.76360	1,330.105	17.61	0.5770	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			864.76360	959.105	17.61	0.4230	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,403.81100	1,282.393	17.68	0.5631	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			336.00000	558.000		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			436.00000	658.000		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			536.00000	758.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,867.28140	4,686.539	16.49	0.8360	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			457.28140	498.539	16.49	0.1640	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,789.98210	4,609.858	16.51	0.8301	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			479.98210	521.858	16.51	0.1699	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,945.32940	4,763.945	16.48	0.8418	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			435.32940	475.945	16.48	0.1582	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 Option												0.00	0	0
Total DKK / R												215,840.00	100	450
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74450		1.75480			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77110		1.78200			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.79820		1.80920			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.82580		1.83700			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.00300		2.01280			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			176.14230	123.667	19.73	0.3343	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			328.14230	378.667	19.73	0.6657	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			141.19210	97.811	20.08	0.2778	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			393.19210	452.811	20.08	0.7222	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			217.21540	155.194	19.38	0.3975	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			269.21540	310.194	19.38	0.6025	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			890.29800	832.327	18.07	0.5925	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			470.29800	521.327	18.07	0.4075	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			835.33690	780.214	18.13	0.5688	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			515.33690	569.214	18.13	0.4312	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			947.72400	886.892	18.01	0.6161	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			427.72400	475.892	18.01	0.3839	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,151.62470	1,090.079	17.22	0.5926	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			659.62470	708.079	17.22	0.4074	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,100.37620	1,040.851	17.31	0.5748	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			708.37620	758.851	17.31	0.4252	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,204.78800	1,141.206	17.14	0.6105	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			612.78800	659.206	17.14	0.3895	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			230.00000	342.000		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			30.00000	142.000		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			130.00000	242.000		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			588.99660	614.909	17.04	0.2271	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,147.44070	3,076.378	17.06	0.7645	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			619.44070	646.378	17.06	0.2355	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,078.87780	3,008.854	17.08	0.7559	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			650.87780	678.854	17.08	0.2441	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,216.99660	3,144.909	17.04	0.7729	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13190		0.13280			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
KES / R	On	19/03/2018	Foreign Exchange Future			0.13080		0.13240			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12970		0.13220			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13100		0.13150			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			1.64120		1.65630			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.66830		1.68410			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.69680		1.71310			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.72660		1.74290			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82490		1.84030			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			9.33850		9.37220			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.45690		9.49420			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.58320		9.62140			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.71460		9.75330			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.62200		10.65000			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			14.50880	11.593	20.93	0.0801	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			452.30880	483.093	20.93	0.9199	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			14.03430	11.181	21.08	0.0773	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			461.83430	492.681	21.08	0.9227	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			15.00430	12.024	20.79	0.0831	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			442.80430	473.524	20.79	0.9169	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			365.91680	345.464	17.25	0.5213	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			321.71680	338.564	17.25	0.4787	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			361.10040	341.002	17.26	0.5167	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			326.90040	344.102	17.26	0.4833	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			370.78210	350.184	17.24	0.5259	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			316.58210	333.284	17.24	0.4741	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			375.78680	357.647	16.92	0.4387	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			594.38680	614.447	16.92	0.5613	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			372.16860	354.131	16.93	0.4356	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			600.76860	620.931	16.93	0.5644	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			379.43340	361.191	16.90	0.4419	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			588.03340	607.991	16.90	0.5581	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			176.70000	215.400		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			186.70000	225.400		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	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			166.70000	205.400		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,213.99250	1,197.094	15.84	0.6730	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			483.99250	495.094	15.84	0.3270	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,208.31410	1,191.474	15.85	0.6711	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			488.31410	499.474	15.85	0.3289	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,219.69270	1,202.741	15.83	0.6749	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			479.69270	490.741	15.83	0.3251	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			1.31480		1.32410			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32880		1.33860			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34370		1.35370			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.36110		1.37100			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.46570		1.47390			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			241.00000	148.000		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			141.00000	48.000		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			41.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	52.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			386.00000	288.000		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			286.00000	188.000		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			186.00000	88.000		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			337.00000	237.000		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			237.00000	137.000		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			437.00000	337.000		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			10.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			0.00000	89.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			90.00000	189.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			110.00000	11.000		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			1,539.00000	1,457.000		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			1,439.00000	1,357.000		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	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,639.00000	1,557.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.34150		1.34180			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34630		1.34650			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35060		1.35080			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35500		1.35520			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			1.17590		1.17990			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18340		1.18750			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19050		1.19460			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.19800		1.20220			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	18/12/2017	Foreign Exchange Future			24,078.42000		24,282.59000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,465.75000		24,679.41000			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			10.07230		10.14430			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.22340		10.30030			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.38140		10.45960			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.54570		10.62560			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.59710		11.66910			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			361.00240	298.388	19.22	0.8010	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			26.70240	36.088	19.22	0.1990	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			352.56010	290.126	19.14	0.7929	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			28.26010	37.826	19.14	0.2071	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			369.51560	306.722	19.30	0.8089	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			25.21560	34.422	19.30	0.1911	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			543.55770	498.065	16.57	0.6342	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			203.25770	234.665	16.57	0.3658	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			537.45160	492.282	16.58	0.6298	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	9.97	Put			207.15160	238.882	16.58	0.3702	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			549.71000	503.894	16.56	0.6386	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			199.41000	230.494	16.56	0.3614	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			663.77550	617.859	15.66	0.6174	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			304.17550	336.459	15.66	0.3826	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			658.11400	612.438	15.67	0.6141	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			308.51400	341.038	15.67	0.3859	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			669.47310	623.316	15.65	0.6208	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			299.87310	331.916	15.65	0.3792	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			625.60000	545.700		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			615.60000	535.700		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			635.60000	555.700		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			1,915.55310	1,858.588	15.43	0.8107	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			236.45310	251.488	15.43	0.1893	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,907.91660	1,851.050	15.43	0.8092	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			238.81660	253.950	15.43	0.1908	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,900.29650	1,843.529	15.43	0.8078	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			241.19650	256.429	15.43	0.1922	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			3.54420		3.53510			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.49450		3.48710			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.44450		3.43360			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.39470		3.38070			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.43330		3.37920			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			3.74690	3.454	21.17	0.0646	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			208.64690	199.254	21.17	0.9354	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			3.38690	3.115	21.50	0.0584	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			218.28690	208.915	21.50	0.9416	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			4.15130	3.838	20.84	0.0716	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			199.05130	189.638	20.84	0.9284	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			87.84460	92.168	14.19	0.4760	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			120.74460	117.668	14.19	0.5240	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			83.73700	87.962	14.22	0.4611	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			126.63700	123.462	14.22	0.5389	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			92.10230	96.523	14.17	0.4912	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			115.00230	112.023	14.17	0.5088	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			59.46560	62.868	14.22	0.2956	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			285.86560	278.368	14.22	0.7044	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	3.67	Call			57.29000	60.616	14.25	0.2872	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			293.69000	286.116	14.25	0.7128	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			61.71640	65.198	14.18	0.3043	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			278.11640	270.698	14.18	0.6957	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			20.70000	34.700		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			10.70000	24.700		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			30.70000	44.700		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			204.35540	229.115	16.10	0.4836	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			355.15540	325.815	16.10	0.5164	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			201.00310	225.330	16.11	0.4780	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			361.80310	332.031	16.11	0.5220	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			207.76060	232.955	16.08	0.4892	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			348.56060	319.655	16.08	0.5108	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			1.32100		1.32030			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.30170		1.30360			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.27930		1.28130			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.26410		1.26350			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												1 552 165 060.10	103,355	1,797,940
Total Options												24 533 160.62	62,886	4,747,144
Grand Total:												1,576,698,220.72	166,241	6,545,084