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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/10/2017 Foreign Exchange Future			14.18500		13.96730			0.0000	0.00	0	38,513
\$ / R On 31/10/2017 Foreign Exchange Future			14.18000		13.97420			0.0000	0.00	0	500
\$ / R On 03/11/2017 Foreign Exchange Future			14.18740		13.98110			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			14.19480		13.98800			0.0000	0.00	0	80,000
\$ / R On 09/11/2017 Foreign Exchange Future			14.20200		13.99500			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.21160		14.00430			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			14.21890		14.01130			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.22130		14.01360			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			14.24780		14.03910			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.25260		14.04360			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.26220		14.05270			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.28640		14.07550			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.28880		14.07780			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			14.29610		14.08460			0.0000	4,712,623,588.40	329,644	991,609
\$ / R On 22/12/2017 Foreign Exchange Future			14.30570		14.09380			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.31780		14.10520			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			14.33230		14.11880			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.33710		14.12340			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.34910		14.13480			0.0000	0.00	0	0
\$ / R On 12/01/2018 Foreign Exchange Future			14.35630		14.14160			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.37070		14.15530			0.0000	0.00	0	241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2018	Foreign Exchange Future			14.38750		14.17130			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.40180		14.18480			0.0000	0.00	0	1,480
\$ / R	On	01/02/2018	Foreign Exchange Future			14.40420		14.18710			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.43300		14.21380			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.43780		14.21820			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.51450		14.28950			0.0000	99,888,789.00	6,882	174,066
\$ / R	On	24/04/2018	Foreign Exchange Future			14.60080		14.36970			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.60320		14.37200			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.64110		14.40750			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.65050		14.41640			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.73060		14.49190			0.0000	80,870,994.00	5,490	108,933
\$ / R	On	02/07/2018	Foreign Exchange Future			14.76360		14.52300			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.80600		14.56300			0.0000	0.00	0	1,800
\$ / R	On	25/07/2018	Foreign Exchange Future			14.81780		14.57410			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.86320		14.61640			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.94750		14.69430			0.0000	4,708,462.50	315	2,757
\$ / R	On	25/10/2018	Foreign Exchange Future			15.03890		14.77890			0.0000	0.00	0	70
\$ / R	On	13/11/2018	Foreign Exchange Future			15.08670		14.82300			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			15.16600		14.89580			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.32200		15.03910			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.40640		15.11650			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.63150		15.32320			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.64100		16.28640			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.77460		16.41630			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.91400		16.55180			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>4,898,091,833.90</b>	<b>342,331</b>	<b>1,678,502</b>
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			4.32110	0.170	33.48	0.0023	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			471.62110	685.170	33.48	0.9977	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,482.70000	3,265.000	84.52	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.00000	0.000	84.52	0.0000	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			187.84910	34.912	23.46	0.3101	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			55.14910	119.912	23.46	0.6899	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Put			15.64130	0.669	30.98	0.0087	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Call			332.94130	535.669	30.98	0.9913	0.00	0	30,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			1,047.30180	1,265.000	31.65	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			0.00180	0.000	31.65	0.0000	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Put			6.83330	0.268	32.65	0.0036	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Call			424.13330	635.268	32.65	0.9964	0.00	0	40,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Put			22.68670	1.060	30.14	0.0135	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Call			289.98670	486.059	30.14	0.9865	0.00	0	80,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			1.41290	0.028	33.14	0.0004	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			578.71290	795.028	33.14	0.9996	0.00	0	40,000
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Put			29.97840	24.768	23.72	0.1252	0.00	0	0
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Call			264.17840	464.768	23.72	0.8748	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Call			257.45610	430.311	20.72	0.8206	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	03/11/2017	Foreign Exchange Option	13.80	Put		76.35610	42.911	20.72	0.1794	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put		11.05480	6.612	22.81	0.0345	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call		642.15480	844.012	22.81	0.9655	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call		458.71220	651.324	21.24	0.9303	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put		27.61220	13.924	21.24	0.0697	0.00	0	20,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put		8.52750	6.762	21.25	0.0325	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call		726.52750	931.562	21.25	0.9675	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Call		347.15830	527.149	18.86	0.8643	0.00	0	40,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put		59.15830	32.349	18.86	0.1357	0.00	0	40,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		15.69060	9.360	18.48	0.0439	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		650.69060	851.360	18.48	0.9561	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		188.40870	128.473	18.07	0.3338	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		212.70870	360.073	18.07	0.6662	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put		24.34460	21.398	17.66	0.0775	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call		635.64460	840.298	17.66	0.9225	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put		13.32270	17.465	18.70	0.0609	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call		766.92270	978.765	18.70	0.9391	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,702.78420	3,495.094	29.28	0.9928	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		1.88420	2.894	29.28	0.0072	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		79.80380	54.601	17.15	0.1420	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		618.90380	802.401	17.15	0.8580	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		1,306.21440	1,510.562	18.65	0.9749	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		12.61440	7.962	18.65	0.0251	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		98.77290	67.839	17.52	0.1621	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		612.37290	790.439	17.52	0.8379	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put		148.64940	106.520	18.03	0.2158	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call		561.34940	728.720	18.03	0.7842	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put		282.38590	222.264	19.44	0.3224	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call		497.88590	648.664	19.44	0.6776	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		163.52400	122.276	18.98	0.2084	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		711.32400	881.076	18.98	0.7916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put		1,589.89080	1,420.674	23.50	0.8238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call		74.49080	116.774	23.50	0.1762	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put		982.51440	844.805	21.82	0.6758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call		167.11440	240.905	21.82	0.3242	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		1,543.78430	1,753.230	19.66	0.9613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		19.18430	17.130	19.66	0.0387	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		956.04040	1,143.317	18.68	0.8718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		91.44040	67.217	18.68	0.1282	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call		0.00000	453.496	20.28	0.5248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put		0.00000	427.396	20.28	0.4752	17,095,848.00	40,000	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		195.43620	148.504	19.10	0.2351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		680.03620	844.604	19.10	0.7649	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,896.28650	2,106.656	21.39	0.9765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		11.68650	10.556	21.39	0.0235	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call		0.00000	448.956	20.30	0.5212	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			0.00000	432.856	20.30	0.4788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,352.67740	1,558.725	18.70	0.9485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			28.07740	22.625	18.70	0.0515	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,935.67870	2,146.114	21.58	0.9777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			11.07870	10.014	21.58	0.0223	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			332.66060	264.170	19.68	0.3507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			487.26060	630.270	19.68	0.6493	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			234.51050	326.709	21.08	0.4123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			749.91050	630.609	21.08	0.5877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			608.25000	502.742	20.58	0.5212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			292.85000	398.842	20.58	0.4788	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			256.42780	199.342	19.39	0.2897	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			581.02780	735.441	19.39	0.7103	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			273.30420	213.583	19.46	0.3038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			557.90420	709.683	19.46	0.6962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			772.15850	650.884	21.16	0.5972	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			226.75850	316.984	21.16	0.4028	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,361.86040	1,568.409	18.75	0.9493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			27.26040	22.309	18.75	0.0507	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			77.99930	56.922	18.60	0.1123	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,012.59930	1,203.022	18.60	0.8877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,053.93200	1,246.435	18.55	0.8982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			69.33200	50.335	18.55	0.1018	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			87.43980	64.143	18.66	0.1235	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			972.03980	1,160.243	18.66	0.8765	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			988.16950	1,177.277	18.64	0.8810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			83.56950	61.177	18.64	0.1190	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			964.02380	1,151.766	18.67	0.8741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			89.42380	65.666	18.67	0.1259	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			187.23520	266.794	21.58	0.3519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			902.63520	770.694	21.58	0.6481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,699.93820	1,909.880	20.43	0.9690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			15.33820	13.780	20.43	0.0310	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			818.17040	996.121	18.88	0.8253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			133.57040	100.021	18.88	0.1747	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			97.68780	72.032	18.71	0.1354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			932.28780	1,118.132	18.71	0.8646	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,456.41470	1,665.498	19.23	0.9560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			21.81470	19.398	19.23	0.0440	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,156.91130	1,007.943	22.33	0.7284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			131.51130	194.043	22.33	0.2716	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,499.73670	1,333.385	23.26	0.8073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			84.33670	129.485	23.26	0.1927	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,886.44430	2,096.796	21.34	0.9762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			11.84430	10.696	21.34	0.0238	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,341.10980	2,552.005	23.54	0.9872	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	11.75	Put			6.50980	5.905	23.54	0.0128	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			497.68210	642.057	19.65	0.6566	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			323.08210	255.957	19.65	0.3434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,602.22810	1,811.880	19.95	0.9644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			17.62810	15.780	19.95	0.0356	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,037.30760	1,228.995	18.57	0.8941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			72.70760	52.895	18.57	0.1059	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			616.93530	775.236	19.28	0.7312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			232.33530	179.136	19.28	0.2688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,188.80840	2,001.849	24.69	0.9046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			33.40840	57.949	24.69	0.0954	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,064.50780	921.357	22.07	0.7017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			149.10780	217.457	22.07	0.2983	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			162.54890	122.577	18.99	0.2039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			747.14890	918.677	18.99	0.7961	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,093.57330	2,304.230	22.35	0.9821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			8.97330	8.130	22.35	0.0179	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			948.08980	1,134.894	18.69	0.8694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			93.48980	68.794	18.69	0.1306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,165.41750	1,015.940	22.36	0.7308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			130.01750	192.040	22.36	0.2692	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			371.99930	496.010	20.13	0.5575	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			467.39930	379.910	20.13	0.4425	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,126.92450	2,924.176	26.37	0.9633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			11.52450	20.276	26.37	0.0367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,138.77520	1,335.025	18.44	0.9174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			54.17520	38.925	18.44	0.0826	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,981.80040	3,773.522	28.44	0.9822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			6.40040	9.622	28.44	0.0178	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			409.63440	541.572	19.97	0.5905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			415.03440	335.472	19.97	0.4095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,097.19500	2,894.748	26.29	0.9623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			11.79500	20.848	26.29	0.0377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			253.57550	350.482	20.91	0.4349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			698.97550	584.382	20.91	0.5651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,751.58830	2,554.350	25.68	0.9466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			16.18830	30.450	25.68	0.0534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			384.13460	510.857	20.07	0.5685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			449.53460	364.757	20.07	0.4315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			855.32500	1,036.039	18.83	0.8390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			120.72500	89.939	18.83	0.1610	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			452.04950	590.241	19.81	0.6236	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			367.44950	294.141	19.81	0.3764	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,057.56940	2,855.604	26.21	0.9609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			12.16940	21.704	26.21	0.0391	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			45.16170	75.750	24.28	0.1208	0.00	0	117,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,960.56170	1,779.650	24.28	0.8792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			832.92260	1,011.995	18.86	0.8308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			128.32260	95.895	18.86	0.1692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			262.18110	361.146	20.83	0.4448	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			677.58110	565.046	20.83	0.5552	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			10.76160	18.666	26.58	0.0339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,216.16160	3,012.566	26.58	0.9661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,488.05380	2,294.936	25.22	0.9299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			22.65380	41.036	25.22	0.0701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,166.57650	2,963.442	26.46	0.9646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			11.17650	19.542	26.46	0.0354	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			10.68110	18.497	26.61	0.0336	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,226.08110	3,022.397	26.61	0.9664	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			10.60140	18.330	26.63	0.0333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,236.00140	3,032.230	26.63	0.9667	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			176.96970	137.913	19.38	0.2133	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			770.76970	943.613	19.38	0.7867	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,933.98340	3,726.463	28.08	0.9785	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			7.78340	12.163	28.08	0.0215	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			230.23930	189.738	19.57	0.2606	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			695.43930	867.538	19.57	0.7394	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			167.26640	138.405	19.00	0.2022	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			856.06640	1,040.705	19.00	0.7978	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			349.78740	293.322	19.49	0.3426	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			573.18740	730.422	19.49	0.6574	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			886.53830	777.657	20.82	0.5994	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			261.33830	366.757	20.82	0.4006	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			978.17550	862.080	21.08	0.6302	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			232.97550	331.180	21.08	0.3698	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,042.31230	1,245.991	18.50	0.8502	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			107.51230	96.891	18.50	0.1498	0.00	0	2,000
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			370.24580	311.418	19.17	0.3473	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			591.84580	747.718	19.17	0.6527	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			386.10660	325.819	18.93	0.3518	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			601.40660	756.519	18.93	0.6482	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			406.05070	315.988	18.61	0.3382	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			677.35070	803.488	18.61	0.6618	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,071.34180	1,261.658	17.83	0.8254	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			156.54180	129.858	17.83	0.1746	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,086.38540	1,277.441	17.82	0.8298	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			151.58540	125.640	17.82	0.1702	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			164.18950	136.374	17.86	0.1812	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,048.98950	1,238.174	17.86	0.8188	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			976.36070	1,161.567	17.93	0.7957	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			191.56070	159.767	17.93	0.2043	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,745.54350	1,589.770	21.98	0.7732	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	01/02/2018	Foreign Exchange Option	15.79	Call			142.64350	203.970	21.98	0.2268	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,825.14050	1,666.608	22.15	0.7859	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			132.24050	190.808	22.15	0.2141	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,260.55120	1,126.738	20.84	0.6759	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			178.55670	248.737	21.44	0.2689	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,667.40740	1,879.457	18.51	0.9289	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			50.30740	45.257	18.51	0.0711	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			227.65120	310.938	20.84	0.3241	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,254.11590	1,452.280	17.65	0.8715	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			107.01590	88.080	17.65	0.1285	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			129.50060	107.063	17.74	0.1498	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,166.60060	1,361.263	17.74	0.8502	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,511.45670	1,364.537	21.44	0.7311	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			551.60800	476.508	18.69	0.4169	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			565.40800	709.508	18.69	0.5831	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			543.06720	469.136	18.64	0.4105	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			581.26720	726.936	18.64	0.5895	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			423.41010	535.833	19.33	0.4384	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			83.62900	113.300	23.38	0.1157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			504.87020	437.917	18.00	0.3653	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,984.01520	2,204.070	17.72	0.9331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			54.51520	49.570	17.72	0.0669	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,070.05240	955.014	19.42	0.5720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			409.55240	519.514	19.42	0.4280	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			928.37850	823.364	19.08	0.5296	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			120.97150	108.310	17.16	0.1315	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			368.29270	316.848	17.59	0.2952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			897.79270	1,071.348	17.59	0.7048	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,254.22330	1,454.112	17.18	0.8211	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			184.72330	159.612	17.18	0.1789	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			744.37020	902.417	18.00	0.6347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			72.50180	66.537	17.52	0.0865	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			992.70670	1,177.256	17.47	0.7415	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			303.20670	262.756	17.47	0.2585	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,106.65570	989.192	19.50	0.5821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			396.15570	503.692	19.50	0.4179	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,470.47150	1,682.810	17.16	0.8685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			571.07940	707.154	18.59	0.5385	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,005.33500	894.748	19.27	0.5533	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			434.83500	549.248	19.27	0.4467	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,305.08050	1,174.447	19.93	0.6321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			334.58050	428.947	19.93	0.3679	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,792.00180	2,011.037	17.52	0.9135	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			769.14670	929.760	17.92	0.6469	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			268.26950	232.225	17.39	0.2364	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,057.76950	1,246.725	17.39	0.7636	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	16.16	Put			2,057.06470	1,894.699	21.46	0.7671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			186.56470	249.199	21.46	0.2329	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			731.57940	642.654	18.59	0.4615	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			57.60370	52.482	17.68	0.0703	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,125.55240	1,318.651	17.32	0.7849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			236.05240	204.151	17.32	0.2151	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			815.48600	980.679	17.79	0.6688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			435.98600	376.179	17.79	0.3312	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			479.64670	415.260	17.92	0.3531	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			573.62120	499.931	18.19	0.3970	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,322.13720	2,543.507	18.07	0.9584	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			32.63720	29.007	18.07	0.0416	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,917.87920	1,760.789	21.23	0.7466	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			207.37920	275.289	21.23	0.2534	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,947.10370	2,166.982	17.68	0.9297	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			286.84350	371.007	20.36	0.3265	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,232.19500	1,431.015	17.20	0.8153	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			192.69500	166.515	17.20	0.1847	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,367.73320	1,572.587	17.06	0.8489	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			148.23320	128.087	17.06	0.1511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			683.12120	834.431	18.19	0.6030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			66.00390	60.406	17.58	0.0796	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,705.49070	1,555.033	20.81	0.7122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			244.99070	319.533	20.81	0.2878	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,041.09900	928.029	19.35	0.5637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			420.59900	532.529	19.35	0.4363	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,497.34350	1,356.507	20.36	0.6735	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			368.74560	470.558	19.68	0.3961	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,139.43000	1,333.327	17.30	0.7891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			229.93000	198.827	17.30	0.2109	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			206.49470	178.477	17.24	0.1946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,195.99470	1,392.977	17.24	0.8054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,855.50390	2,074.905	17.58	0.9204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,422.56590	1,631.283	17.10	0.8599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			133.06590	116.783	17.10	0.1401	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,464.75220	1,325.551	20.29	0.6669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			294.25220	380.051	20.29	0.3331	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,189.24560	1,066.058	19.68	0.6039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,293.72420	3,098.267	23.40	0.8848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			82.82070	112.235	23.42	0.1147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,303.32070	3,107.735	23.42	0.8853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,284.12900	3,088.800	23.38	0.8843	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.00000	689.836	18.65	0.5291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			0.00000	665.336	18.65	0.4709	53,226,848.00	80,000	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			359.75370	309.730	17.58	0.2905	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			909.25370	1,084.230	17.58	0.7095	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	17.50	Call			83.22420	112.767	23.40	0.1152	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			467.87850	587.864	19.08	0.4704	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.00000	685.564	18.67	0.5268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			0.00000	671.064	18.67	0.4732	268,425.68	400	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,033.91010	921.333	19.33	0.5616	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			0.00000	583.627	18.01	0.4077	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			79.70000	894.427	18.01	0.5923	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,120.60510	1,005.309	19.04	0.5529	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			492.60510	608.509	19.04	0.4471	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,706.02720	1,600.418	20.31	0.6856	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			268.02720	393.618	20.31	0.3144	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			736.91820	651.662	18.02	0.4240	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			744.41820	892.762	18.02	0.5760	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			681.67020	601.184	17.83	0.4016	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			798.07020	951.684	17.83	0.5984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,240.50900	1,432.743	16.92	0.7371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			388.60900	342.143	16.92	0.2629	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,644.83130	1,857.533	16.43	0.8377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			202.93130	176.933	16.43	0.1623	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,212.50810	2,047.824	20.48	0.7136	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			324.40810	398.424	20.48	0.2864	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,505.04380	3,744.840	17.91	0.9823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			13.14380	14.240	17.91	0.0177	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,682.94830	1,896.535	16.38	0.8454	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			191.04830	165.935	16.38	0.1546	2,100,403.96	12,658	12,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,215.58920	1,095.018	18.71	0.5376	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			597.48920	715.618	18.71	0.4624	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,713.79310	1,928.080	16.34	0.8514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			181.89310	157.480	16.34	0.1486	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,236.77000	1,114.904	18.75	0.5426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			588.67000	705.504	18.75	0.4574	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,089.64180	2,311.390	15.89	0.9117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			97.74180	80.790	15.89	0.0883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,502.29280	1,364.537	19.24	0.5997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			494.19280	595.137	19.24	0.4003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,203.74100	1,393.373	16.96	0.7261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			411.84100	362.773	16.96	0.2739	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,535.34530	2,763.835	15.41	0.9573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			43.44530	33.235	15.41	0.0427	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,011.79720	904.633	18.30	0.4853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			693.69720	825.233	18.30	0.5147	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,010.59630	3,249.244	16.23	0.9754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			18.69630	18.644	16.23	0.0246	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,880.72740	2,098.555	16.14	0.8810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			138.82740	117.955	16.14	0.1190	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,331.50760	2,162.635	20.64	0.7289	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			303.40760	373.235	20.64	0.2711	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			947.31780	844.749	18.16	0.4671	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			729.21780	865.349	18.16	0.5329	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,464.15380	1,669.961	16.67	0.7970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			272.25380	239.361	16.67	0.2030	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,525.25540	1,386.327	19.28	0.6042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			487.15540	586.927	19.28	0.3958	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,556.43190	1,765.927	16.54	0.8186	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			234.53190	205.327	16.54	0.1814	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,176.03090	2,399.248	15.80	0.9225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			84.13090	68.648	15.80	0.0775	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,342.52620	1,541.409	16.80	0.7659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			330.62620	290.809	16.80	0.2341	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,305.87460	2,137.879	20.60	0.7257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			307.77460	378.479	20.60	0.2743	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,520.50560	1,728.609	16.59	0.8104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			248.60560	218.009	16.59	0.1896	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,449.17280	1,314.477	19.14	0.5891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			511.07280	615.077	19.14	0.4109	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,355.68460	1,555.367	16.79	0.7695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			323.78460	284.767	16.79	0.2305	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,028.89370	1,870.145	20.19	0.6881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			360.79370	440.745	20.19	0.3119	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			0.00000	1,153.172	17.32	0.6496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			0.00000	522.572	17.32	0.3504	3,672,636.02	7,028	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			0.00000	2,901.976	21.64	0.8067	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.00000	252.576	21.64	0.1933	3,550,211.07	14,056	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			0.00000	1,207.974	17.19	0.6693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			0.00000	477.373	17.19	0.3307	2,687,612.81	5,630	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			181.44390	218.860	22.03	0.1701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,399.54390	3,198.260	22.03	0.8299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			182.68460	220.593	22.00	0.1714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,380.78460	3,179.993	22.00	0.8286	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			0.00000	2,813.426	21.52	0.7990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.00000	264.026	21.52	0.2010	2,972,936.14	11,260	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			182.06130	219.642	22.01	0.1707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,390.16130	3,189.042	22.01	0.8293	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			544.86160	477.134	17.11	0.3240	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,087.86160	1,260.734	17.11	0.6760	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			481.99060	418.040	16.93	0.2883	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,244.99060	1,424.040	16.93	0.7117	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			751.89510	633.137	17.41	0.3758	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,035.99510	1,160.937	17.41	0.6242	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			925.53640	814.320	17.75	0.4273	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			921.93640	1,057.520	17.75	0.5727	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,713.81110	3,969.211	16.94	0.9770	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	11.00	Put			19.51110	21.711	16.94	0.0230	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,307.12600	2,535.132	14.65	0.9132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			112.82600	87.632	14.65	0.0868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,992.64020	1,831.140	19.43	0.6278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			546.94020	638.639	19.43	0.3722	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,033.58240	2,251.401	15.34	0.8677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			189.28240	153.901	15.34	0.1323	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,913.76780	1,755.521	19.31	0.6161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			568.06780	663.021	19.31	0.3839	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,953.05630	2,167.493	15.56	0.8517	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			218.75630	179.993	15.56	0.1483	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,255.56360	1,132.009	18.23	0.4953	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			809.86360	939.509	18.23	0.5047	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			0.00000	1,638.894	16.72	0.7313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			0.00000	421.394	16.72	0.2687	1,053,486.00	2,500	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,218.39230	2,443.312	14.87	0.8998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			134.09230	105.812	14.87	0.1002	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,859.14710	1,703.227	19.22	0.6077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			583.44710	680.727	19.22	0.3923	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			0.00000	2,531.960	20.43	0.7177	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.00000	459.461	20.43	0.2823	2,297,302.50	5,000	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,186.74100	2,410.509	14.95	0.8947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			142.44100	113.009	14.95	0.1053	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			446.13130	393.450	16.66	0.2561	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,490.43130	1,690.950	16.66	0.7439	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			907.92750	1,048.873	17.90	0.5475	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,073.62750	961.373	17.90	0.4525	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			904.21670	1,044.790	17.91	0.5459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,079.91670	967.290	17.91	0.4541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			911.65410	1,052.971	17.89	0.5490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,067.35410	955.471	17.89	0.4510	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			913.34910	764.996	17.30	0.3815	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,202.24910	1,313.896	17.30	0.6185	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,092.18570	975.516	17.76	0.4309	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,055.18570	1,202.216	17.76	0.5691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,060.86190	1,206.088	18.05	0.5514	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,235.06190	1,110.088	18.05	0.4486	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,057.19990	1,202.158	18.06	0.5500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,241.39990	1,116.158	18.06	0.4500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,053.54540	1,198.243	18.07	0.5487	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,247.74540	1,122.243	18.07	0.4513	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,271.55810	1,140.996	18.07	0.4310	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,210.65810	1,362.996	18.07	0.5690	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,216.77720	1,368.640	18.30	0.5545	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,410.27720	1,272.240	18.30	0.4455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,765.71170	1,966.952	16.85	0.7133	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	18/03/2019		Foreign Exchange Option	14.05	Put		699.21170	610.552	16.85	0.2867	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.32	Call		1,213.17180	1,364.859	18.31	0.5533	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.32	Put		1,416.67180	1,278.459	18.31	0.4467	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.33	Call		1,209.57850	1,361.083	18.32	0.5521	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.33	Put		1,423.07850	1,284.683	18.32	0.4479	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.38	Call		1,827.69460	2,026.456	17.12	0.6882	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.38	Put		884.49460	774.956	17.12	0.3118	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.36	Call		1,837.65780	2,037.040	17.10	0.6906	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.36	Put		874.45780	765.540	17.10	0.3094	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.37	Call		1,832.67260	2,031.744	17.11	0.6894	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.37	Put		879.47260	770.244	17.11	0.3106	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.17	Call		2,500.66620	2,710.427	18.39	0.6770	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.17	Put		1,384.26620	1,239.427	18.39	0.3230	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.18	Call		2,496.53280	2,706.071	18.40	0.6762	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.18	Put		1,390.13280	1,245.071	18.40	0.3238	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.16	Call		2,504.80050	2,714.794	18.38	0.6779	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.16	Put		1,378.40050	1,233.794	18.38	0.3221	0.00	0	0
\$ / R	On	28/07/2020		Foreign Exchange Option	15.37	Put		1,505.86620	1,357.323	18.70	0.3311	0.00	0	0
\$ / R	On	28/07/2020		Foreign Exchange Option	15.37	Call		2,552.16620	2,761.923	18.70	0.6689	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Call		2,691.59470	2,905.615	18.69	0.6780	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Put		1,499.79470	1,351.615	18.69	0.3220	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Call		2,699.57240	2,914.199	18.67	0.6796	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Put		1,487.77240	1,340.199	18.67	0.3204	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Call		2,695.57330	2,909.896	18.68	0.6788	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Put		1,493.77330	1,345.896	18.68	0.3212	0.00	0	0
<b>Total \$ / R Option</b>											<b>88,925,710.17</b>	<b>178,532</b>	<b>3,572,592</b>	
<b>Total \$ / R</b>											<b>4,987,017,544.07</b>	<b>520,863</b>	<b>5,251,094</b>	
\$ / R MAXI	On	18/12/2017		Foreign Exchange Future	14.29610			14.08460			0.0000	357,402.50	25	734
\$ / R MAXI	On	19/03/2018		Foreign Exchange Future	14.51450			14.28950			0.0000	145,145.00	10	26
\$ / R MAXI	On	18/06/2018		Foreign Exchange Future	14.73060			14.49190			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018		Foreign Exchange Future	14.94750			14.69430			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Future	15.63150			15.32320			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>502,547.50</b>	<b>35</b>	<b>769</b>	
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Call		58,691.02930	74,197.840	19.37	0.7138	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Put		25,231.02930	19,587.839	19.37	0.2862	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Call		58,102.77670	73,544.153	19.39	0.7103	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Put		25,642.77670	19,934.153	19.39	0.2897	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Call		59,283.36660	74,855.198	19.35	0.7173	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Put		24,823.36660	19,245.198	19.35	0.2827	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Call		92,082.97890	109,721.482	17.56	0.7141	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Put		35,132.97890	30,271.482	17.56	0.2859	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Call		91,502.89850	109,070.804	17.57	0.7118	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Put		35,552.89850	30,620.804	17.57	0.2882	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	19/03/2018	Foreign Exchange Option	13.71	Call		92,665.94290	110,374.407	17.55	0.7164		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		34,715.94290	29,924.407	17.55	0.2836		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		107,383.10120	124,952.284	17.13	0.6827		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		51,193.10120	44,892.284	17.13	0.3173		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		106,857.80360	124,352.291	17.14	0.6808		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		51,667.80360	45,292.291	17.14	0.3192		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		107,911.16370	125,554.401	17.13	0.6846		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		50,721.16370	44,494.401	17.13	0.3154		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		128,181.17490	146,602.615	16.92	0.6862		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		59,751.17490	52,852.615	16.92	0.3138		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		127,663.84580	146,012.184	16.93	0.6845		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		60,233.84580	53,262.184	16.93	0.3155		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		128,701.03620	147,194.893	16.92	0.6878		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		59,271.03620	52,444.893	16.92	0.3122		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		183,267.26200	203,174.375	17.11	0.6894		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		87,947.26200	77,024.375	17.11	0.3106		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		182,769.45910	202,645.564	17.12	0.6882		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		88,449.45910	77,495.564	17.12	0.3118		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		183,765.77510	203,703.959	17.10	0.6906		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		87,445.77510	76,553.959	17.10	0.3094		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>502,547.50</b>	<b>35</b>	<b>769</b>
£ / R	On	31/10/2017	Foreign Exchange Future		18.68200	18.50900		0.0000			0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future		18.86050	18.68040		0.0000			28,102,145.00	1,490	198,401
£ / R	On	19/03/2018	Foreign Exchange Future		19.20530	19.00920		0.0000			0.00	0	1,696
£ / R	On	18/06/2018	Foreign Exchange Future		19.54700	19.33310		0.0000			0.00	0	3,383
£ / R	On	17/09/2018	Foreign Exchange Future		19.89080	19.65860		0.0000			71,248,845.60	3,582	3,456
£ / R	On	14/06/2019	Foreign Exchange Future		20.68380	20.40270		0.0000			0.00	0	0
<b>Total £ / R Future</b>											<b>99,350,990.60</b>	<b>5,072</b>	<b>206,979</b>
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call		1,440.03820	1,613.078	30.22	0.9949	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put		1.03820	1.078	30.22	0.0051	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call		1,430.08430	1,603.122	30.18	0.9947	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put		1.08430	1.122	30.18	0.0053	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call		1,420.13230	1,593.168	30.14	0.9945	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put		1.13230	1.168	30.14	0.0055	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		3.16550	7.700	31.75	0.0103	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		6,462.76550	6,287.200	31.75	0.9897	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put		288.90700	262.929	18.78	0.2967	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call		769.30700	923.429	18.78	0.7033	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put		1,293.88210	1,190.522	20.73	0.7176	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call		174.28210	251.022	20.73	0.2824	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		3.13040	7.626	31.75	0.0102	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		6,472.73040	6,297.126	31.75	0.9898	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	25.16	Call			3.09560	7.553	31.75	0.0101	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,482.69560	6,307.053	31.75	0.9899	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,994.76760	2,187.953	18.41	0.8429	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			195.56760	192.653	18.41	0.1571	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,600.64490	1,512.667	19.79	0.6256	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			469.84490	577.967	19.79	0.3744	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,986.73520	2,179.682	18.40	0.8418	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			197.53520	194.382	18.40	0.1582	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,978.72050	2,171.423	18.40	0.8406	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			199.52050	196.123	18.40	0.1594	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,168.91940	2,364.362	18.51	0.8659	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			159.71940	159.062	18.51	0.1341	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,901.28940	2,094.013	18.12	0.7499	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			478.18940	457.013	18.12	0.2501	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,914.93390	2,108.006	18.12	0.7524	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			471.83390	451.006	18.12	0.2476	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,908.10700	2,101.000	18.12	0.7512	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			475.00700	454.000	18.12	0.2488	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,093.13910	2,288.047	18.11	0.7230	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			674.53910	637.247	18.11	0.2770	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,086.78270	2,281.505	18.11	0.7219	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			678.18270	640.704	18.11	0.2781	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,080.43230	2,274.968	18.11	0.7209	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			681.83230	644.168	18.11	0.2791	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,750.13900	2,961.104	17.40	0.7204	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			967.43900	897.304	17.40	0.2796	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,744.10400	2,954.554	17.40	0.7196	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			971.40400	900.754	17.40	0.2804	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,738.07860	2,948.013	17.39	0.7188	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			975.37860	904.213	17.39	0.2812	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>99,350,990.60</b>	<b>5,072</b>	<b>209,179</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12576		0.12417			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12835		0.12663			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13096		0.12912			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14637		0.14358			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,431.73920	1,589.347	19.63	0.9662	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			15.03920	12.847	19.63	0.0338	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			583.81730	702.324	18.15	0.7621	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			167.11730	125.824	18.15	0.2379	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			168.70490	220.949	20.44	0.3497	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			752.00490	644.449	20.44	0.6503	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			953.23300	1,082.311	18.34	0.7394	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			290.23300	247.311	18.34	0.2606	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			488.89740	575.055	20.23	0.4852	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			825.89740	740.055	20.23	0.5148	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,704.40560	1,862.187	15.42	0.9496	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			41.40560	27.187	15.42	0.0504	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			783.29430	888.617	20.12	0.5503	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			871.79430	792.317	20.12	0.4497	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			471.55600	544.954	21.42	0.3812	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,560.05600	1,448.654	21.42	0.6188	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,267.24020	1,406.639	18.24	0.7487	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			355.74020	310.339	18.24	0.2513	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,073.86510	2,271.583	18.40	0.7331	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			715.36510	634.583	18.40	0.2669	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,638.95220	1,814.936	20.26	0.6184	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,280.45220	1,177.936	20.26	0.3816	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,646.26290	2,888.634	16.34	0.8545	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			287.76290	251.634	16.34	0.1455	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	27/10/2017	Foreign Exchange Future			16.60600		16.49650			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.65310		16.55840			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.70180		16.60790			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.77710		16.68010			0.0000	56,387,833.10	3,361	94,910
€ / R	On	27/12/2017	Foreign Exchange Future			16.81100		16.71270			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.94970		16.84690			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			17.12950		17.01780			0.0000	4,282,375.00	250	14,017
€ / R	On	18/06/2018	Foreign Exchange Future			17.48460		17.35810			0.0000	0.00	0	226
€ / R	On	17/09/2018	Foreign Exchange Future			17.84880		17.70600			0.0000	71,145,316.80	3,986	4,537
€ / R	On	14/06/2019	Foreign Exchange Future			19.05140		18.83860			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>131,815,524.90</b>	<b>7,597</b>	<b>116,111</b>
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			0.44030	0.000	32.04	0.0000	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			1,076.94030	1,186.000	32.04	1.0000	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			38.87800	30.799	15.71	0.1038	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			687.27800	773.899	15.71	0.8962	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			27.13930	29.047	17.28	0.0735	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,125.03930	1,220.847	17.28	0.9265	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			1,000.30090	1,093.684	17.95	0.8189	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			120.20090	116.585	17.95	0.1811	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			377.90830	363.004	18.82	0.4041	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			528.00830	610.104	18.82	0.5959	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			851.37520	943.987	18.21	0.7637	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			171.27520	166.887	18.21	0.2363	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	16.20	Call			717.40460	806.776	18.44	0.7031	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			237.30460	229.676	18.44	0.2969	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,689.72940	2,785.396	22.52	0.9843	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			9.62940	8.296	22.52	0.0157	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,164.34720	1,255.087	17.69	0.8671	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			84.24720	77.987	17.69	0.1329	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,560.95080	2,656.351	21.87	0.9822	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			10.85080	9.251	21.87	0.0178	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			313.39430	301.856	18.66	0.3580	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			603.49430	688.956	18.66	0.6420	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			492.93480	573.206	18.90	0.5727	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			412.83480	396.106	18.90	0.4273	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.91150	13.329	30.19	0.0196	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,740.81150	4,646.229	30.19	0.9804	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			108.61230	146.190	21.66	0.1973	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,488.51230	1,429.090	21.66	0.8027	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			107.43970	144.784	21.68	0.1957	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,497.33970	1,437.684	21.68	0.8043	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			109.79750	147.611	21.64	0.1989	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,479.69750	1,420.511	21.64	0.8011	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			99.74760	108.268	18.38	0.1568	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,192.44760	1,299.268	18.38	0.8432	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			167.60010	182.692	17.44	0.2044	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,214.50010	1,332.392	17.44	0.7956	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			71.68980	79.449	17.35	0.0881	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3,049.33940	3,158.722	18.40	0.9643	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			706.34420	692.654	17.68	0.4507	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			724.14420	822.154	17.68	0.5493	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,228.82270	2,348.093	17.36	0.9127	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			71.02270	78.593	17.36	0.0873	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,219.48980	2,338.949	17.35	0.9119	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			88.84740	101.541	17.07	0.1094	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			455.14380	451.529	17.17	0.3442	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			972.94380	1,081.029	17.17	0.6558	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,238.16170	2,357.243	17.38	0.9136	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			70.36170	77.743	17.38	0.0864	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			31.53940	29.222	18.40	0.0357	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			2,052.60500	2,175.830	17.13	0.8955	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			84.80500	96.330	17.13	0.1045	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			2,006.64740	2,131.041	17.07	0.8906	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,426.99690	3,337.051	20.59	0.8146	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			235.09690	271.651	20.59	0.1854	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,065.23630	2,196.021	16.17	0.8409	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			197.13630	201.421	16.17	0.1591	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,639.24180	3,764.378	16.66	0.9688	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			31.14180	29.778	16.66	0.0312	0.00	0	54,617



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	15.25	Call			2,264.53950	2,392.331	16.13	0.8689	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			156.43950	157.731	16.13	0.1311	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,057.09160	2,188.015	16.18	0.8397	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			198.99160	203.415	16.18	0.1603	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,048.96370	2,180.024	16.18	0.8385	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			200.86370	205.423	16.18	0.1615	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,381.87050	1,501.519	16.60	0.6360	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			785.87050	762.719	16.60	0.3640	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,376.90200	1,496.333	16.61	0.6346	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			790.90200	767.533	16.61	0.3654	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,386.85560	1,506.715	16.59	0.6375	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			780.85560	757.915	16.59	0.3625	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,619.60840	2,802.847	16.09	0.7554	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			661.00840	631.447	16.09	0.2446	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,632.80910	2,816.270	16.08	0.7572	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			654.20910	624.870	16.08	0.2428	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,626.20320	2,809.549	16.08	0.7563	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			657.60320	628.149	16.08	0.2437	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>419,272</b>
<b>Total € / R</b>												<b>131,815,524.90</b>	<b>7,597</b>	<b>535,383</b>
AUS / R	On	18/12/2017	Foreign Exchange Future			10.96950		10.84480			0.0000	12,121,297.50	1,105	10,471
AUS / R	On	27/12/2017	Foreign Exchange Future			10.98530		10.85970			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			11.12960		10.99520			0.0000	0.00	0	500
AUS / R	On	18/06/2018	Foreign Exchange Future			11.28950		11.14490			0.0000	0.00	0	1,550
AUS / R	On	17/09/2018	Foreign Exchange Future			11.45050		11.29470			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.95380		11.75710			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>12,121,297.50</b>	<b>1,105</b>	<b>12,521</b>
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			40.30380	63.745	19.74	0.1533	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,075.50380	974.245	19.74	0.8467	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			41.89580	66.004	19.69	0.1580	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,057.09580	956.504	19.69	0.8420	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			41.09250	64.865	19.72	0.1557	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,066.29250	965.365	19.72	0.8443	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			893.25450	1,007.462	15.71	0.9311	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			33.55450	22.162	15.71	0.0689	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			884.40760	998.384	15.73	0.9288	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			34.70760	23.084	15.73	0.0712	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			902.13120	1,016.568	15.68	0.9334	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			32.43120	21.268	15.68	0.0666	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,098.99580	1,223.692	16.51	0.8629	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			93.79580	84.092	16.51	0.1371	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,090.80600	1,215.007	16.49	0.8610	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			95.60600	85.407	16.49	0.1390	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	19/03/2018	Foreign Exchange Option	10.01	Call			1,082.64260	1,206.340	16.47	0.8591	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			97.44260	86.740	16.47	0.1409	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			268.53740	241.704	15.64	0.2634	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			916.81460	1,035.197	15.64	0.7415	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			261.91460	235.697	15.64	0.2585	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			910.11040	1,028.187	15.64	0.7391	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			265.21040	238.687	15.64	0.2609	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			903.43740	1,021.204	15.64	0.7366	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			734.03800	834.817	15.31	0.6106	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			549.33800	494.317	15.31	0.3894	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			729.26490	829.649	15.32	0.6082	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			554.56490	499.149	15.32	0.3918	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			724.51780	824.511	15.33	0.6058	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			559.81780	504.011	15.33	0.3942	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			524.57740	463.888	14.55	0.2979	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,273.49000	1,410.187	14.55	0.7055	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			516.39000	456.387	14.55	0.2945	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,267.57670	1,403.928	14.55	0.7038	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			520.47670	460.128	14.55	0.2962	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,261.67740	1,397.688	14.55	0.7021	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>12,121,297.50</b>	<b>1,105</b>	<b>12,521</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.14800		11.01960			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.32750		11.18870			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.50290		11.35390			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			554.33600	668.512	15.68	0.8337	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			74.73600	60.512	15.68	0.1663	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			546.73140	660.275	15.67	0.8298	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			77.13140	62.275	15.67	0.1702	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			561.99320	676.789	15.68	0.8375	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			72.39320	58.789	15.68	0.1625	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,181.04630	1,315.398	15.55	0.8950	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			62.34630	57.898	15.55	0.1050	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,172.02940	1,306.318	15.52	0.8935	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			63.32940	58.818	15.52	0.1065	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,190.07900	1,324.491	15.57	0.8965	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			61.37900	56.991	15.57	0.1035	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			827.43850	941.474	14.90	0.7163	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			293.53850	258.573	14.90	0.2837	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			821.45000	934.806	14.90	0.7136	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			297.55000	261.905	14.90	0.2864	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			833.45940	948.167	14.89	0.7189	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			289.55940	255.267	14.89	0.2811	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.40020		14.27930			0.0000	11,520,160.00	800	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.71820		14.58450			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			15.03940		14.89110			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.76830		16.51230			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>11,520,160.00</b>	<b>800</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			499.41880	592.642	17.55	0.6638	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			250.11880	222.442	17.55	0.3362	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			493.52090	586.404	17.56	0.6599	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			254.22090	226.204	17.56	0.3401	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			505.36010	598.923	17.54	0.6677	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			246.06010	218.723	17.54	0.3323	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			810.03850	919.838	16.40	0.6677	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			375.53850	351.638	16.40	0.3323	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			804.32680	913.839	16.41	0.6652	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			379.82680	355.639	16.41	0.3348	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			815.77580	925.862	16.39	0.6703	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			371.27580	347.662	16.39	0.3297	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			948.21670	1,058.998	16.45	0.6282	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			587.11670	549.598	16.45	0.3718	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			943.24190	1,053.710	16.46	0.6262	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			592.14190	554.310	16.46	0.3738	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			938.28970	1,048.440	16.47	0.6241	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			597.18970	559.040	16.47	0.3759	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,353.30370	2,568.333	16.29	0.7663	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			571.00370	530.033	16.29	0.2337	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,346.50430	2,561.358	16.29	0.7653	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			574.20430	533.058	16.29	0.2347	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,360.10810	2,575.318	16.29	0.7673	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			567.80810	527.018	16.29	0.2327	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>11,520,160.00</b>	<b>800</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.14490		2.11450			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.16450		2.13230			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.18410		2.15010			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.26700		2.22480			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

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	18/12/2017	Foreign Exchange Option	1.95	Put			63.88870	49.895	17.76	0.0747	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,620.57560	1,908.086	17.77	0.9139	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			75.57560	59.086	17.77	0.0861	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,798.70040	2,094.336	18.08	0.9321	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			53.70040	45.336	18.08	0.0679	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,708.88870	1,998.895	17.76	0.9253	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,226.63670	2,525.768	17.79	0.8604	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			203.63670	180.768	17.79	0.1396	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,142.93650	2,439.613	17.68	0.8511	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			219.93650	194.613	17.68	0.1489	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,311.36950	2,612.780	17.89	0.8692	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			188.36950	167.780	17.89	0.1308	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,862.47320	2,137.640	16.86	0.7405	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			561.47320	496.640	16.86	0.2595	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,798.24700	2,070.704	16.89	0.7283	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			597.24700	529.704	16.89	0.2717	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,928.12790	2,205.947	16.83	0.7526	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			527.12790	464.947	16.83	0.2474	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,257.41750	3,594.473	16.77	0.7700	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			809.41750	724.474	16.77	0.2300	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,190.17710	3,524.650	16.76	0.7628	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			842.17710	754.650	16.76	0.2372	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,325.50440	3,665.108	16.77	0.7771	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			777.50440	695.109	16.77	0.2229	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.26690		2.25470			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.31530		2.30110			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.36480		2.34870			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.71250		2.68030			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,566.74000	2,692.521	18.62	0.9641	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			19.74000	23.521	18.62	0.0359	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,468.50770	2,594.576	18.30	0.9608	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			21.50770	25.576	18.30	0.0392	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,370.46550	2,496.839	17.97	0.9571	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			23.46550	27.839	17.97	0.0429	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,677.01890	1,823.398	17.87	0.7233	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			466.01890	470.398	17.87	0.2767	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,611.31610	1,756.689	17.89	0.7093	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			500.31610	503.689	17.89	0.2907	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,744.31540	1,891.604	17.85	0.7370	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			433.31540	438.604	17.85	0.2630	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			701.13240	694.203	17.08	0.3097	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			2,013.35680	2,170.196	17.04	0.7135	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			626.35680	622.196	17.04	0.2865	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,950.07930	2,105.572	17.06	0.7020	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			663.07930	657.572	17.06	0.2980	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,888.13240	2,042.203	17.08	0.6903	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,590.51320	5,889.868	16.53	0.8818	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			387.51320	364.868	16.53	0.1182	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,754.85460	6,056.189	16.50	0.8906	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			351.85460	331.189	16.50	0.1094	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,671.31260	5,972.007	16.51	0.8863	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			368.31260	347.007	16.51	0.1137	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.83390		1.80680			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.86560		1.83650			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.89630		1.86540			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.11520		2.07000			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			675.33250	882.333	18.23	0.7073	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			307.33250	243.333	18.23	0.2927	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			617.94930	818.872	18.36	0.6777	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			349.94930	279.872	18.36	0.3223	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			736.12950	948.982	18.09	0.7360	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			268.12950	209.982	18.09	0.2640	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,328.98740	1,571.084	17.48	0.7548	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			363.98740	315.084	17.48	0.2452	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,263.18700	1,500.746	17.50	0.7379	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			398.18700	344.746	17.50	0.2621	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,396.83630	1,643.254	17.47	0.7712	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			331.83630	287.254	17.47	0.2288	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,570.21470	1,820.589	17.01	0.7307	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			516.21470	457.589	17.01	0.2693	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,511.42190	1,754.620	17.04	0.7165	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			557.42190	491.620	17.04	0.2835	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,630.83150	1,888.123	16.97	0.7446	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			476.83150	425.123	16.97	0.2554	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			505.55660	430.159	16.86	0.1617	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,632.48830	4,006.815	16.89	0.8314	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			532.48830	454.815	16.89	0.1686	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,560.34470	3,932.378	16.92	0.8244	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			560.34470	480.378	16.92	0.1756	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,705.55660	4,082.159	16.86	0.8383	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
<b>Total HK\$/R Option</b>												0.00	0	0
<b>Total HK\$/R</b>												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13650		0.13450			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13530		0.13420			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13540		0.13380			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												0.00	0	1,145
<b>Total KES / R</b>												0.00	0	1,145
NOK/R	On	18/12/2017	Foreign Exchange Future			1.76240		1.76120			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.79390		1.79140			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.82580		1.82170			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.95100			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												0.00	0	0
<b>Total NOK/R</b>												0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Future			9.77150		9.66890			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			9.90760		9.79690			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			10.04390		9.92440			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			11.12820		10.93990			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Call			194.73000	255.599	18.44	0.4917	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Put			335.83000	294.099	18.44	0.5083	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Call			191.12530	251.400	18.47	0.4860	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Put			342.22530	299.900	18.47	0.5140	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Call			198.39310	259.855	18.41	0.4974	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Put			329.49310	288.355	18.41	0.5026	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Call			603.52660	691.580	17.50	0.6862	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Put			256.62660	233.980	17.50	0.3138	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Call			597.62190	685.352	17.51	0.6827	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Put			260.72190	237.752	17.51	0.3173	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Call			609.47100	697.843	17.49	0.6897	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Put			252.57100	230.243	17.49	0.3103	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			562.51470	643.482	16.84	0.5868	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			478.11470	439.582	16.84	0.4132	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			557.83170	638.463	16.85	0.5839	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			483.43170	444.563	16.85	0.4161	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			567.22910	648.529	16.83	0.5898	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			472.82910	434.629	16.83	0.4102	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,431.14150	1,575.432	15.63	0.7503	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			411.24150	367.232	15.63	0.2497	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,425.03860	1,568.581	15.63	0.7487	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			415.13860	370.381	15.63	0.2513	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,437.27030	1,582.301	15.63	0.7519	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			407.37030	364.101	15.63	0.2481	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.35180		1.34210			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.36760		1.35310			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.38460		1.36320			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.49890		1.48260			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			421.00000	518.000		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			321.00000	418.000		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			221.00000	318.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			531.00000	676.000		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			431.00000	576.000		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			331.00000	476.000		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			432.00000	646.000		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			332.00000	546.000		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			532.00000	746.000		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	14/06/2019	Foreign Exchange Option	1.32	Call			1,626.00000	1,789.000		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			1,526.00000	1,689.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,726.00000	1,889.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31930		1.32630			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32320		1.33030			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32700		1.33410			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
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	18/12/2017	Foreign Exchange Future			1.17350		1.18430			0.0000	70,410.00	60	125
QUANTO €On	19/03/2018	Foreign Exchange Future			1.18020		1.19090			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.18700		1.19780			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>70,410.00</b>	<b>60</b>	<b>125</b>
<b>Total QUANTO € / \$</b>											<b>70,410.00</b>	<b>60</b>	<b>125</b>
RAIN	On	18/12/2017	Foreign Exchange Future		25,185.17000		24,936.31000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future		25,616.16000		25,345.10000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future		10.48100		10.35520			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future		10.65340		10.51700			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future		10.82510		10.68060			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future		12.09290		11.87130			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call		602.74340	719.766	16.58	0.8596	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put		57.54340	48.766	16.58	0.1404	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call		594.44830	711.121	16.56	0.8563	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put		59.24830	50.121	16.56	0.1437	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call		611.07910	728.442	16.61	0.8629	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put		55.87910	47.442	16.61	0.1371	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call		735.51780	855.824	16.33	0.7603	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		178.51780	162.424	16.33	0.2397	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call		728.67000	848.663	16.34	0.7572	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put		181.67000	165.263	16.34	0.2428	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call		742.40510	863.020	16.33	0.7634	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put		175.40510	159.620	16.33	0.2366	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call		840.77860	962.597	15.60	0.7312	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put		260.17860	237.497	15.60	0.2688	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call		834.31320	956.000	15.61	0.7285	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put		263.71320	240.900	15.61	0.2715	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call		847.27210	969.466	15.60	0.7338	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put		256.67210	234.366	15.60	0.2662	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call		2,088.28420	2,282.114	15.33	0.8573	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put		216.98420	189.214	15.33	0.1427	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call		2,080.49190	2,274.102	15.33	0.8561	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put		219.19190	191.202	15.33	0.1439	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call		2,096.09210	2,290.140	15.32	0.8585	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			214.79210	187.240	15.32	0.1415	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.69990		3.71190			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.65680		3.66820			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.61340		3.62500			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.63090		3.66600			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			66.83440	66.377	15.02	0.4365	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			94.93440	106.477	15.02	0.5635	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			62.85120	62.588	15.07	0.4186	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			100.95120	112.688	15.07	0.5814	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			71.00990	70.345	14.97	0.4548	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			89.10990	100.445	14.97	0.5452	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			217.44680	212.931	14.86	0.6755	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			69.24680	76.131	14.86	0.3245	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			210.65280	206.358	14.83	0.6647	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			72.45280	79.558	14.83	0.3353	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			224.34760	219.611	14.88	0.6862	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			66.14760	72.811	14.88	0.3138	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			154.69240	152.637	15.04	0.4817	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			189.69240	199.237	15.04	0.5183	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			150.47850	148.535	15.05	0.4728	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			195.47850	205.135	15.05	0.5272	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			158.99880	156.827	15.02	0.4907	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			183.99880	193.427	15.02	0.5093	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			369.38210	350.227	16.02	0.6002	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			223.38210	239.327	16.02	0.3998	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			364.10870	345.165	16.02	0.5948	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			228.10870	244.265	16.02	0.4052	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			358.89340	340.158	16.03	0.5895	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			232.89340	249.258	16.03	0.4105	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.40810		1.40320			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39210		1.38620			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.37800		1.37200			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
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									5 153 472 764.40	357,000	2,023,004
Total Options									88 925 710.17	178,532	3,994,064
Grand Total:									5,242,398,474.57	535,532	6,017,068