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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/10/2017 Foreign Exchange Future			14.07600		14.17350			0.0000	0.00	0	500
\$ / R On 03/11/2017 Foreign Exchange Future			14.07850		14.17870			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			14.08620		14.18650			0.0000	0.00	0	80,000
\$ / R On 09/11/2017 Foreign Exchange Future			14.09370		14.19400			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.10340		14.20370			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			14.11060		14.21100			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.11300		14.21340			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			14.13960		14.24010			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.14450		14.24500			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.15400		14.25460			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.17790		14.27860			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.18020		14.28100			0.0000	255,243.60	18	1,768
\$ / R On 18/12/2017 Foreign Exchange Future			14.18740		14.28820			0.0000	745,420,183.40	52,541	1,001,446
\$ / R On 22/12/2017 Foreign Exchange Future			14.19690		14.29780			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.20880		14.30980			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			14.22310		14.32410			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.22780		14.32880			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.23940		14.34060			0.0000	0.00	0	0
\$ / R On 12/01/2018 Foreign Exchange Future			14.24640		14.34770			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.26040		14.36190			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			14.27670		14.37850			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Future			14.29070		14.39270			0.0000	0.00	0	1,546
\$ / R	On	01/02/2018	Foreign Exchange Future			14.29300		14.39500			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.32080		14.42300			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.32550		14.42770			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.39960		14.50230			0.0000	1,195,166.80	83	173,893
\$ / R	On	24/04/2018	Foreign Exchange Future			14.48300		14.58630			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.48540		14.58870			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.49700		14.52370			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.52230		14.62590			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.53150		14.63510			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.56820		14.59970			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.60960		14.71400			0.0000	16,669,553.60	1,141	109,742
\$ / R	On	29/06/2018	Foreign Exchange Future			14.63490		14.66560			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			14.64180		14.74650			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.68320		14.78820			0.0000	0.00	0	1,800
\$ / R	On	25/07/2018	Foreign Exchange Future			14.69460		14.79980			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.70840		14.73590			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.73880		14.84360			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.78080		14.81430			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			14.82060		14.92390			0.0000	0.00	0	2,757
\$ / R	On	28/09/2018	Foreign Exchange Future			14.84630		14.88020			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			14.90940		15.01110			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			14.92340		14.94750			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.95530		15.05790			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.99710		12.79070			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.03160		15.13670			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.07340		15.09850			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.18180		15.29180			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.26300		15.37570			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.47960		15.59940			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.45370		16.59390			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.58300		16.72500			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.71790		16.86170			0.0000	0.00	0	184,000
Total \$ / R Future												763,540,147.40	53,783	1,650,546
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Put			13.43410	2.513	25.37	0.0339	0.00	0	0
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Call			446.93410	338.513	25.37	0.9661	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call			638.58990	538.321	24.09	0.9369	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put			9.88990	9.821	24.09	0.0631	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Call			415.17640	313.848	22.29	0.8073	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Put			36.47640	35.348	22.29	0.1927	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			3.62790	3.241	25.57	0.0228	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			832.32790	731.741	25.57	0.9772	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			3.90150	2.432	20.43	0.0168	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			920.40150	818.632	20.43	0.9832	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Call			512.68180	414.284	19.18	0.8555	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put			26.18180	28.084	19.18	0.1445	0.00	0	40,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			6.91100	5.630	17.84	0.0340	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			840.91100	739.330	17.84	0.9660	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			118.25980	132.293	17.10	0.3900	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			341.95980	255.693	17.10	0.6100	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			17.07610	11.388	15.28	0.0567	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			828.07610	721.988	15.28	0.9433	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			13.77290	9.755	16.71	0.0447	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			967.17290	862.756	16.71	0.9553	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			51.00850	53.365	16.43	0.1533	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			791.10850	692.965	16.43	0.8467	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,502.50700	3,602.155	30.49	0.9953	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			2.60700	1.755	30.49	0.0047	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			64.08170	67.403	16.83	0.1761	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			779.08170	681.903	16.83	0.8239	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,501.78230	1,401.083	18.11	0.9769	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			6.78230	6.583	18.11	0.0231	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			102.39660	110.003	17.44	0.2383	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			716.99660	624.003	17.44	0.7617	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			217.73730	233.886	18.92	0.3540	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			636.33730	551.786	18.92	0.6460	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			118.34050	125.553	18.42	0.2265	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			869.34050	775.753	18.42	0.7735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,421.26660	1,495.624	23.12	0.8595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			109.46660	83.024	23.12	0.1405	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			842.77810	898.126	21.46	0.7204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			230.97810	185.526	21.46	0.2796	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,744.20770	1,641.840	18.86	0.9639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			16.00770	14.440	18.86	0.0361	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,132.66510	1,034.282	18.11	0.8638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			64.46510	66.882	18.11	0.1362	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			441.25580	371.904	19.81	0.4826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			423.05580	454.504	19.81	0.5174	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			144.23410	153.875	18.57	0.2561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			832.43410	741.275	18.57	0.7439	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			2,097.93030	1,995.891	20.62	0.9791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			9.73030	8.491	20.62	0.0209	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			436.73910	367.928	19.83	0.4788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			428.53910	460.528	19.83	0.5212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,549.50730	1,447.017	17.88	0.9506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			21.30730	19.617	17.88	0.0494	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,137.41790	2,035.416	20.82	0.9803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			9.21790	8.016	20.82	0.0197	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			259.47240	278.067	19.15	0.3836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			617.67240	535.467	19.15	0.6164	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			315.50460	259.297	20.67	0.3667	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	14.60	Put			627.30460	671.896	20.67	0.6333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			498.74420	535.687	20.15	0.5654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			386.94420	323.087	20.15	0.4346	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			194.77250	208.401	18.85	0.3165	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			722.97250	635.801	18.85	0.6835	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			208.96660	223.698	18.92	0.3321	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			697.16660	611.098	18.92	0.6679	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			647.69530	693.409	20.75	0.6428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			305.89530	250.809	20.75	0.3572	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,559.20160	1,456.715	17.93	0.9514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			21.00160	19.315	17.93	0.0486	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			54.44960	56.203	18.04	0.1187	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,192.64960	1,093.603	18.04	0.8813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,236.25620	1,136.806	17.99	0.8930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			48.05620	49.406	17.99	0.1070	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			61.47230	63.686	18.09	0.1311	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,149.67230	1,051.086	18.09	0.8689	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,166.78570	1,068.008	18.07	0.8740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			58.58570	60.608	18.07	0.1260	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,141.15470	1,042.670	18.10	0.8664	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			62.95470	65.270	18.10	0.1336	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			256.42090	207.513	21.20	0.3066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			768.22090	820.113	21.20	0.6934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,900.99830	1,798.770	19.64	0.9717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			12.79830	11.370	19.64	0.0283	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			984.73180	888.653	18.29	0.8120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			96.53180	101.253	18.29	0.1880	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			69.15870	71.898	18.14	0.1442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,107.35870	1,009.298	18.14	0.8558	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,656.39000	1,553.957	18.42	0.9585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			18.19000	16.557	18.42	0.0415	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,006.75440	1,068.394	21.96	0.7712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			184.95440	145.794	21.96	0.2288	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,333.61250	1,405.695	22.89	0.8445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			121.81250	93.095	22.89	0.1555	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,088.06330	1,986.015	20.57	0.9788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			9.86330	8.615	20.57	0.0212	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,543.55440	2,441.909	22.82	0.9892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			5.35440	4.509	22.82	0.0108	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			629.46440	546.639	19.12	0.6244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			251.26440	269.240	19.12	0.3756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,802.91190	1,700.594	19.15	0.9671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			14.71190	13.194	19.15	0.0329	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,218.74010	1,119.445	18.01	0.8884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			50.54010	52.045	18.01	0.1116	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			762.86100	674.111	18.75	0.7065	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			174.66100	186.710	18.75	0.2935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,004.25530	2,088.534	24.00	0.9322	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			52.45530	35.934	24.00	0.0678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			919.79010	978.042	21.70	0.7457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			207.99010	165.442	21.70	0.2543	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			118.68720	125.092	18.39	0.2205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			906.88720	812.492	18.39	0.7795	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,295.63930	2,193.785	21.60	0.9844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			7.43930	6.385	21.60	0.0156	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,124.20140	1,025.924	18.12	0.8611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			66.00140	68.524	18.12	0.1389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,014.78620	1,076.727	21.98	0.7734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			182.98620	144.127	21.98	0.2266	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			483.59960	409.770	19.59	0.5172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			375.39960	402.370	19.59	0.4828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,929.01190	3,023.525	25.65	0.9773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			17.21190	10.925	25.65	0.0227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,325.21640	1,225.122	17.89	0.9141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			37.01640	37.722	17.89	0.0859	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,780.75610	3,878.994	28.79	0.9873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			8.95610	6.394	28.79	0.0127	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			529.04250	452.079	19.43	0.5526	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			330.84250	354.679	19.43	0.4474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,899.45060	2,993.765	25.54	0.9768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			17.65060	11.165	25.54	0.0232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			339.01430	280.157	20.49	0.3896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			580.81430	622.757	20.49	0.6104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,558.23340	2,649.185	24.79	0.9663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			26.43340	16.585	24.79	0.0337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			498.39830	423.514	19.54	0.5290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			360.19830	386.114	19.54	0.4710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,024.85710	928.046	18.24	0.8273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			86.65710	90.646	18.24	0.1727	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			577.65050	497.678	19.27	0.5885	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			289.45050	310.278	19.27	0.4115	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,860.17480	2,954.096	25.40	0.9761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			18.37480	11.496	25.40	0.0239	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			69.61860	49.343	23.67	0.0896	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,781.41860	1,861.943	23.67	0.9104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,000.68830	904.308	18.27	0.8182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			92.48830	96.908	18.27	0.1818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			349.57300	289.570	20.41	0.3997	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			561.37300	602.170	20.41	0.6003	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			15.97540	10.250	25.98	0.0212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,017.77540	3,112.850	25.98	0.9788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,298.15580	2,386.385	24.42	0.9532	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			36.35580	23.785	24.42	0.0468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,968.44810	3,063.217	25.80	0.9780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			16.64810	10.617	25.80	0.0220	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			15.84510	10.179	26.02	0.0210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,027.64510	3,122.778	26.02	0.9790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			15.71610	10.108	26.05	0.0209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,037.51610	3,132.708	26.05	0.9791	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			133.86320	140.687	18.78	0.2299	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			931.66320	837.587	18.78	0.7701	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,733.51060	3,831.010	28.18	0.9849	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			11.31060	7.910	28.18	0.0151	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			185.13490	196.605	19.03	0.2822	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			854.93490	765.405	19.03	0.7178	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			134.22370	142.685	18.50	0.2179	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			1,028.32370	935.786	18.50	0.7821	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			288.25500	309.548	19.07	0.3714	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			717.05500	637.348	19.07	0.6286	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,234.09970	1,138.669	18.04	0.8396	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			93.49970	99.269	18.04	0.1604	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			773.95620	823.273	20.48	0.6377	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			354.55620	302.673	20.48	0.3623	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			858.79700	911.704	20.74	0.6683	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			319.39700	271.104	20.74	0.3317	0.00	0	1,000
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			306.26920	328.691	18.75	0.3757	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			733.96920	655.091	18.75	0.6243	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			320.61470	343.838	18.51	0.3800	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			742.51470	664.238	18.51	0.6200	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			310.77650	333.563	18.21	0.3650	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			789.27650	710.263	18.21	0.6350	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,147.64530	1,055.813	17.45	0.7808	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			154.94530	165.113	17.45	0.2192	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,248.13540	1,154.405	17.36	0.8131	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			125.43540	133.705	17.36	0.1869	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,263.98210	1,169.983	17.35	0.8178	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			121.28210	129.283	17.35	0.1822	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			131.85460	140.539	17.38	0.1941	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,224.55460	1,131.239	17.38	0.8059	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,439.45230	1,342.969	17.20	0.8632	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			84.45230	89.969	17.20	0.1368	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,588.72660	1,659.875	21.61	0.8033	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			193.72660	162.875	21.61	0.1967	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,867.84510	1,764.973	17.77	0.9291	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,348.06250	1,252.791	17.27	0.8400	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,362.66610	1,428.818	21.08	0.7631	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			237.66610	201.818	21.08	0.2369	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			42.84510	41.973	17.77	0.0709	0.00	0	242

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	15.88	Put			1,665.84670	1,738.234	21.76	0.8154	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			180.84670	151.234	21.76	0.1846	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,124.00810	1,183.439	20.48	0.7098	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			299.00810	256.439	20.48	0.2902	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			103.06250	109.791	17.27	0.1600	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			472.12430	501.317	18.26	0.4462	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			695.12430	622.117	18.26	0.5538	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			464.70010	493.348	18.21	0.4394	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			712.40010	638.848	18.21	0.5606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			370.01390	324.030	19.97	0.3041	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,067.07620	1,115.909	19.34	0.6339	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,105.28290	3,191.260	23.15	0.9012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			107.05190	90.412	23.17	0.0983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,114.75190	3,200.812	23.17	0.9017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,095.81740	3,181.710	23.13	0.9007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			676.26090	607.341	18.27	0.5005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			663.96090	697.741	18.27	0.4995	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			306.55940	321.910	17.11	0.3101	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,068.85940	981.510	17.11	0.6899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			107.58290	90.860	23.15	0.0988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			575.24490	512.800	18.72	0.4406	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			672.02780	603.414	18.28	0.4981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			669.72780	703.814	18.28	0.5019	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			921.50240	965.388	18.98	0.5917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			523.80240	464.988	18.98	0.4083	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			108.11740	91.310	23.13	0.0993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			435.25650	458.393	17.58	0.3897	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,190.02370	2,087.062	17.13	0.9323	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			47.72370	47.462	17.13	0.0677	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			955.38350	1,000.461	19.06	0.6021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			507.68350	450.061	19.06	0.3979	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			822.94490	863.200	18.72	0.5594	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			105.54160	106.588	16.51	0.1365	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			313.69200	329.890	17.14	0.3152	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1,055.99200	969.490	17.14	0.6848	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,438.79050	1,343.167	16.70	0.8101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			156.49050	163.567	16.70	0.1899	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			887.55650	807.993	17.58	0.6103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			64.35510	64.364	16.91	0.0885	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1,161.80810	1,071.217	16.98	0.7244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			259.50810	271.617	16.98	0.2756	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			989.76320	1,036.019	19.15	0.6122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			492.06320	435.619	19.15	0.3878	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,667.84160	1,566.188	16.51	0.8635	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			693.44230	623.293	18.20	0.5101	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			894.75850	937.686	18.91	0.5833	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		537.05850	477.286	18.91	0.4167	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,176.06370	1,228.601	19.61	0.6617	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		418.36370	368.201	19.61	0.3383	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		1,996.65510	1,893.964	16.91	0.9115	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		914.79060	834.147	17.50	0.6232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		228.96560	239.591	16.90	0.2519	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		1,231.26560	1,139.191	16.90	0.7481	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		1,898.77450	1,967.203	21.12	0.7929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		241.07450	206.803	21.12	0.2071	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		641.14230	673.693	18.20	0.4899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		50.57280	50.350	17.09	0.0714	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		1,303.21420	1,209.771	16.83	0.7711	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		200.91420	210.171	16.83	0.2289	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		965.53380	882.987	17.37	0.6463	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		373.23380	393.387	17.37	0.3537	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		412.49060	434.547	17.50	0.3768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		497.59460	523.606	17.78	0.4228	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,529.98890	2,426.872	17.51	0.9586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		27.68890	27.272	17.51	0.0414	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		1,764.41530	1,830.105	20.89	0.7734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		266.71530	229.705	20.89	0.2266	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		2,152.87280	2,049.950	17.09	0.9286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		361.07850	315.901	20.04	0.2976	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,415.66700	1,320.383	16.72	0.8038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		163.36700	170.783	16.72	0.1962	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,557.43400	1,460.271	16.59	0.8400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		125.13400	130.671	16.59	0.1600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		819.89460	743.206	17.78	0.5772	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		58.33740	58.237	16.98	0.0811	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,557.98400	1,620.290	20.49	0.7398	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		310.28400	269.890	20.49	0.2602	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		928.23840	972.363	18.99	0.5938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		520.53840	461.963	18.99	0.4062	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,358.77850	1,416.301	20.04	0.7024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		459.37620	405.509	19.34	0.3661	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		1,317.89710	1,224.193	16.82	0.7755	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		195.59710	204.593	16.82	0.2245	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		175.29150	183.293	16.76	0.2069	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,377.59150	1,282.893	16.76	0.7931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		2,060.63740	1,957.837	16.98	0.9189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,616.22390	1,516.665	16.54	0.8530	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		113.92390	117.065	16.54	0.1470	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,327.71390	1,384.430	19.97	0.6959	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		583.58530	608.985	17.61	0.4322	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		879.88530	801.985	17.61	0.5678	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,008.30440	1,049.885	18.70	0.5804	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		597.00440	535.285	18.70	0.4196	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		1,606.67180	1,664.891	20.04	0.7113	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		385.37180	340.291	20.04	0.2887	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		0.00000	378.910	16.84	0.3178	189,454.85	500	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		0.00000	1,075.910	16.84	0.6822	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		0.00000	1,543.337	19.71	0.6861	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		0.00000	380.337	19.71	0.3139	190,168.65	500	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		652.69890	680.992	17.66	0.4483	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		878.59890	803.292	17.66	0.5517	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		601.93920	628.248	17.49	0.4250	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		937.03920	859.748	17.49	0.5750	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		0.00000	1,725.276	19.78	0.6911	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		0.00000	403.476	19.78	0.3089	201,738.15	500	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		0.00000	402.128	16.72	0.3128	201,064.10	500	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		0.00000	1,170.328	16.72	0.6872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,840.05950	1,743.715	16.12	0.8275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		176.05950	184.115	16.12	0.1725	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,056.36830	2,120.204	20.26	0.7354	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		390.36830	349.804	20.26	0.2646	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,879.02300	1,782.276	16.08	0.8356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		165.02300	172.676	16.08	0.1644	345,352.00	2,000	13,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,100.15000	1,143.099	18.47	0.5619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		704.15000	642.699	18.47	0.4381	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,415.57440	1,325.066	16.56	0.7214	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		341.57440	355.466	16.56	0.2786	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,120.14450	1,163.678	18.51	0.5669	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		694.14450	633.278	18.51	0.4331	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		2,293.76120	2,193.695	15.63	0.9060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		79.76120	84.095	15.63	0.0940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,726.41660	3,621.333	17.14	0.9842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		12.41660	11.733	17.14	0.0158	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		1,376.30530	1,286.613	16.61	0.7098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		362.30530	377.013	16.61	0.2902	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		2,746.44270	2,644.208	15.18	0.9545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		32.44270	34.608	15.18	0.0455	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,910.54180	1,813.485	16.04	0.8420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		156.54180	163.885	16.04	0.1580	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		3,230.51320	3,125.752	15.55	0.9771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		16.51320	16.152	15.55	0.0229	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		2,080.92630	1,982.368	15.85	0.8734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		116.92630	122.768	15.85	0.1266	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		1,371.28810	1,422.061	19.03	0.6236	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		585.28810	531.661	19.03	0.3764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put		848.45280	883.468	17.90	0.4908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call		852.45280	783.068	17.90	0.5092	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		1,652.37840	1,557.720	16.32	0.7848	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			238.37840	248.120	16.32	0.2152	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			908.67140	945.687	18.05	0.5092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			812.67140	745.287	18.05	0.4908	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,748.57240	1,653.129	16.22	0.8074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			204.57240	213.529	16.22	0.1926	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,381.64640	2,281.063	15.54	0.9175	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			67.64640	71.463	15.54	0.0825	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,171.62520	2,237.379	20.43	0.7502	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			365.62520	326.979	20.43	0.2498	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,146.77680	2,212.126	20.39	0.7471	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			370.77680	331.726	20.39	0.2529	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,711.31110	1,616.023	16.26	0.7988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			217.31110	226.423	16.26	0.2012	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,393.18940	1,444.511	19.08	0.6280	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			577.18940	524.111	19.08	0.3720	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,537.95080	1,445.143	16.43	0.7556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			283.95080	295.543	16.43	0.2444	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,879.03120	1,939.695	20.00	0.7104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			433.03120	389.295	20.00	0.2896	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,524.01840	1,431.456	16.45	0.7519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			290.01840	301.856	16.45	0.2481	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,913.32850	2,989.133	21.46	0.8243	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			247.32850	218.733	21.46	0.1757	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,192.85360	1,110.494	16.92	0.6495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			478.85360	500.894	16.92	0.3505	250,447.25	500	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,320.76430	1,370.151	18.93	0.6132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			604.76430	549.751	18.93	0.3868	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,293.85400	1,206.002	16.70	0.6841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			409.85400	426.402	16.70	0.3159	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,080.91200	2,145.165	20.30	0.7386	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			384.91200	344.765	20.30	0.2614	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,138.35170	1,057.740	17.06	0.6291	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			524.35170	548.140	17.06	0.3709	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			0.00000	1,199.956	16.71	0.6821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			0.00000	430.356	16.71	0.3179	215,177.85	500	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			0.00000	2,650.907	21.00	0.7949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.00000	260.507	21.00	0.2051	260,507.00	1,000	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,824.53730	2,899.322	21.34	0.8170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			258.53730	228.922	21.34	0.1830	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			215.19260	191.986	21.97	0.1553	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,211.19260	3,292.386	21.97	0.8447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			216.70930	193.363	21.93	0.1564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,192.70930	3,273.763	21.93	0.8436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			0.00000	2,836.782	21.25	0.8117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.00000	236.382	21.25	0.1883	236,382.30	1,000	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			215.94900	192.673	21.95	0.1559	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	17.70	Put			3,201.94900	3,283.073	21.95	0.8441	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			0.00000	423.277	16.69	0.3084	211,638.55	500	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			0.00000	1,258.177	16.69	0.6916	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			0.00000	1,890.149	19.87	0.6946	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.00000	425.049	19.87	0.3054	212,524.45	500	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			478.22100	499.888	16.84	0.3430	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,244.72100	1,161.688	16.84	0.6570	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			419.12140	436.370	16.64	0.3051	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,407.32140	1,319.570	16.64	0.6949	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			635.94740	664.004	17.20	0.3962	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,145.74740	1,068.604	17.20	0.6038	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			0.00000	442.287	16.61	0.3033	221,143.50	500	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			0.00000	1,350.687	16.61	0.6967	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			0.00000	2,057.858	19.87	0.6977	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.00000	446.258	19.87	0.3023	223,128.80	500	500
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			819.20940	852.891	17.56	0.4483	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,042.80940	971.691	17.56	0.5517	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			0.00000	2,250.143	19.97	0.7035	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.00000	460.943	19.97	0.2965	230,471.65	500	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			0.00000	460.351	16.59	0.2986	230,175.40	500	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			0.00000	1,441.151	16.59	0.7014	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			451.63840	414.769	20.34	0.2647	286,190.82	690	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,033.67210	966.841	17.76	0.5269	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			969.77210	1,006.241	17.76	0.4731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,844.56700	1,901.393	19.35	0.6474	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			628.46700	581.993	19.35	0.3526	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,225.72760	2,139.133	15.34	0.8559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			151.82760	168.533	15.34	0.1441	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,940.56070	3,840.030	16.35	0.9782	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.66070	19.430	16.35	0.0218	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,142.84430	2,056.890	15.55	0.8392	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			178.94430	196.290	15.55	0.1608	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,141.33910	1,182.260	18.10	0.5161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			925.23910	862.860	18.10	0.4839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,507.46420	2,418.051	14.67	0.9041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			83.56420	97.451	14.67	0.0959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,416.06730	2,327.654	14.88	0.8899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			102.16730	117.054	14.88	0.1101	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,716.07850	1,770.468	19.13	0.6277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			669.97850	621.068	19.13	0.3723	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,768.61000	1,824.018	19.22	0.6360	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			652.51000	604.618	19.22	0.3640	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,383.46420	2,295.390	14.96	0.8845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			109.56420	124.790	14.96	0.1155	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			396.10370	412.354	16.45	0.2710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,670.00370	1,582.955	16.45	0.7290	0.00	0	1,464

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,618.13010	1,532.048	16.50	0.7159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			424.23010	441.448	16.50	0.2841	304,598.98	690	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,029.63580	962.909	17.77	0.5253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			975.73580	1,012.309	17.77	0.4747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,037.72490	970.783	17.75	0.5285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			963.82490	1,000.183	17.75	0.4715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,547.73840	2,614.169	20.34	0.7353	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			0.00000	474.174	16.56	0.2942	237,087.25	500	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			0.00000	1,520.475	16.56	0.7058	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			0.00000	2,425.855	20.05	0.7088	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			0.00000	472.156	20.05	0.2912	236,077.75	500	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			773.65960	804.070	17.19	0.4003	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,294.75960	1,223.470	17.19	0.5997	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			0.00000	488.724	16.52	0.2892	244,362.25	500	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			0.00000	1,612.125	16.52	0.7108	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			0.00000	2,590.750	20.09	0.7098	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			0.00000	494.150	20.09	0.2902	247,074.95	500	500
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			986.67910	1,022.194	17.67	0.4501	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,184.57910	1,117.494	17.67	0.5499	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			0.00000	2,823.585	20.44	0.7147	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.00000	510.686	20.44	0.2853	255,342.75	500	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			0.00000	504.948	16.59	0.2850	252,474.00	500	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			0.00000	1,702.048	16.59	0.7150	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,186.53120	1,120.096	18.00	0.5313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,129.83120	1,168.496	18.00	0.4687	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,182.64170	1,116.247	18.01	0.5299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,135.94170	1,174.647	18.01	0.4701	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,190.42870	1,123.953	17.99	0.5327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,123.72870	1,162.353	17.99	0.4673	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			0.00000	518.964	16.62	0.2807	259,482.05	500	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			0.00000	1,792.364	16.62	0.7193	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			0.00000	3,037.986	20.72	0.7172	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.00000	531.386	20.72	0.2828	265,693.20	500	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,158.82530	1,198.428	18.09	0.4487	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,350.62530	1,280.228	18.09	0.5513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,951.61270	1,865.835	16.92	0.6971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			625.91270	652.834	16.92	0.3029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,354.19420	1,283.877	18.34	0.5360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,298.49420	1,340.877	18.34	0.4640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,350.43410	1,280.100	18.35	0.5349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,304.73410	1,347.100	18.35	0.4651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,357.97410	1,287.666	18.33	0.5372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,292.27410	1,334.665	18.33	0.4628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			2,027.26460	1,941.062	17.27	0.6741	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			787.86460	821.462	17.27	0.3259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			2,022.01220	1,935.921	17.28	0.6729	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			792.61220	826.321	17.28	0.3271	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			2,016.77430	1,930.794	17.29	0.6718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			797.37430	831.194	17.29	0.3282	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,679.65240	2,577.044	18.41	0.6625	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,265.75240	1,303.344	18.41	0.3375	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,688.31570	2,585.641	18.38	0.6642	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,254.41570	1,291.941	18.38	0.3358	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,683.97360	2,581.337	18.39	0.6634	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,260.07360	1,297.637	18.39	0.3366	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,373.84040	1,411.436	18.63	0.3444	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,728.84040	2,624.436	18.63	0.6556	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,878.20650	2,769.128	18.58	0.6666	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,356.50650	1,391.228	18.58	0.3334	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,873.91220	2,764.911	18.59	0.6658	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,362.21220	1,397.011	18.59	0.3342	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,869.61820	2,760.704	18.60	0.6650	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,367.91820	1,402.804	18.60	0.3350	0.00	0	0
Total \$ / R Option												6,007,758.50	15,380	3,395,355
Total \$ / R												769,547,905.90	69,163	5,045,901
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.18740		14.28820			0.0000	680,995.20	48	720
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.39960		14.50230			0.0000	0.00	0	26
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.60960		14.71400			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.82060		14.92390			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.47960		15.59940			0.0000	0.00	0	0
Total \$ / R MAXI Future												680,995.20	48	755
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			72,952.24670	64,208.082	18.83	0.6873	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			19,132.24670	20,468.082	18.83	0.3127	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			72,297.25390	63,580.072	18.85	0.6835	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			19,477.25390	20,840.071	18.85	0.3165	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			73,611.34590	64,840.283	18.82	0.6912	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			18,791.34590	20,100.283	18.82	0.3088	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			108,182.76610	99,364.532	17.08	0.6950	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			29,952.76610	31,404.532	17.08	0.3050	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			107,532.90230	98,756.185	17.09	0.6924	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			30,302.90230	31,796.185	17.09	0.3076	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			108,834.91320	99,975.442	17.06	0.6975	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			29,604.91320	31,015.442	17.06	0.3025	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			123,289.59170	114,878.651	16.82	0.6638	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			44,889.59170	46,918.651	16.82	0.3362	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			122,691.80190	114,324.617	16.84	0.6617	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			45,291.80190	47,364.617	16.84	0.3383	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			123,889.52480	115,435.008	16.81	0.6658	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			44,489.52480	46,475.008	16.81	0.3342	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	17/09/2018	Foreign Exchange Option	14.01	Call			144,595.54660	136,342.987	16.70	0.6690	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			53,205.54660	55,282.987	16.70	0.3310	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			144,007.56230	135,768.392	16.70	0.6673	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			53,617.56230	55,708.392	16.70	0.3327	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			145,185.38600	136,919.469	16.69	0.6707	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			52,795.38600	54,859.469	16.69	0.3293	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			202,201.22000	193,592.068	17.28	0.6729	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			79,261.22000	82,632.068	17.28	0.3271	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			201,677.43470	193,079.428	17.29	0.6718	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			79,737.43470	83,119.428	17.29	0.3282	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			202,726.46470	194,106.161	17.27	0.6741	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			78,786.46470	82,146.161	17.27	0.3259	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												680,995.20	48	755
£ / R	On 31/10/2017	Foreign Exchange Future			18.54710		18.59440			0.0000	0.00	0	43	
£ / R	On 15/12/2017	Foreign Exchange Future			18.70910		18.66850			0.0000	149,672.80	8	8	
£ / R	On 18/12/2017	Foreign Exchange Future			18.72070		18.76990			0.0000	51,856,339.00	2,770	200,671	
£ / R	On 19/03/2018	Foreign Exchange Future			19.05600		19.10630			0.0000	0.00	0	1,691	
£ / R	On 18/06/2018	Foreign Exchange Future			19.38890		19.44240			0.0000	0.00	0	3,383	
£ / R	On 17/09/2018	Foreign Exchange Future			19.72410		19.77540			0.0000	0.00	0	3,565	
£ / R	On 14/06/2019	Foreign Exchange Future			20.49090		20.55470			0.0000	0.00	0	0	
Total £ / R Future												52,006,011.80	2,778	209,361
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put			0.43270	0.042	46.98	0.0004	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call			1,514.85380	1,467.142	46.71	0.9996	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put			0.45380	0.042	46.71	0.0004	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call			1,504.87590	1,457.143	46.44	0.9996	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put			0.47590	0.043	46.44	0.0004	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call			1,524.83270	1,477.142	46.98	0.9996	0.00	0	0	
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Put			0.00000	472.239	18.76	0.4710	0.00	0	0	
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Call			0.00000	521.339	18.76	0.5290	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			5.36390	3.225	30.59	0.0050	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			6,375.46390	6,422.525	30.59	0.9950	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put			280.95540	276.235	18.29	0.3248	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call			850.85540	796.935	18.29	0.6752	0.00	0	400	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put			1,249.99020	1,267.991	20.40	0.7619	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call			219.89020	188.691	20.40	0.2381	0.00	0	800	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			5.30930	3.189	30.59	0.0050	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			6,385.40930	6,432.489	30.59	0.9950	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			5.25510	3.154	30.59	0.0049	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put			6,395.35510	6,442.454	30.59	0.9951	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call			2,094.74750	2,039.856	17.88	0.8354	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put			198.44750	193.856	17.88	0.1646	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put			1,569.29980	1,580.656	19.45	0.6551	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	20.14	Call			535.59980	496.656	19.45	0.3449	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			2,086.70860	2,031.798	17.88	0.8341	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			200.40860	195.798	17.88	0.1659	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			2,078.68390	2,023.759	17.88	0.8327	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			202.38390	197.759	17.88	0.1673	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,269.52350	2,214.236	17.95	0.8605	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			163.22350	158.236	17.95	0.1395	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			2,005.79630	1,950.294	17.75	0.7365	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			473.39630	471.394	17.75	0.2635	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			2,019.54720	1,964.035	17.75	0.7390	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			467.14720	465.134	17.75	0.2610	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			2,012.66480	1,957.160	17.75	0.7378	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			470.26480	468.260	17.75	0.2622	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,193.82420	2,145.221	17.85	0.7090	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			658.42420	661.121	17.85	0.2910	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,187.39990	2,138.800	17.85	0.7079	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			661.99990	664.701	17.85	0.2921	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,180.98790	2,132.398	17.85	0.7067	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			665.58790	668.298	17.85	0.2933	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,875.63500	2,818.595	17.40	0.7064	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			940.93500	947.696	17.40	0.2936	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,869.51340	2,812.493	17.40	0.7055	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			944.81340	951.593	17.40	0.2945	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,863.41020	2,806.400	17.40	0.7047	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			948.71020	955.500	17.40	0.2953	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												52,006,011.80	2,778	211,561
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12537		0.12584			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12787		0.12838			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13043		0.13096			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14539		0.14616			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,595.48620	1,547.292	19.40	0.9696	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			11.48620	10.792	19.40	0.0304	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			706.76360	656.050	17.77	0.7594	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			122.76360	119.550	17.77	0.2406	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			225.07630	193.773	20.45	0.3274	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			641.07630	657.274	20.45	0.6726	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,087.01620	1,033.831	18.09	0.7335	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			248.61620	246.531	18.09	0.2665	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			577.15190	535.592	19.99	0.4715	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			738.75190	748.292	19.99	0.5285	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,871.89560	1,815.485	15.47	0.9474	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			33.49560	28.185	15.47	0.0526	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			887.90190	841.794	19.86	0.5398	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			792.30190	798.694	19.86	0.4602	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			542.48110	507.232	21.16	0.3683	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,446.88110	1,464.132	21.16	0.6317	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,410.63400	1,357.597	18.12	0.7423	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			315.03400	314.497	18.12	0.2577	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,261.14730	2,195.674	18.38	0.7241	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			645.04730	656.474	18.38	0.2759	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,805.77330	1,742.968	20.16	0.6086	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,189.67330	1,203.768	20.16	0.3914	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,872.22060	2,801.319	16.30	0.8482	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			256.12060	262.119	16.30	0.1518	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	15/11/2017	Foreign Exchange Future			16.39670		16.48330			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.44470		16.53170			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.52180		16.60620			0.0000	67,805,467.20	4,104	97,338
€ / R	On	27/12/2017	Foreign Exchange Future			16.55650		16.63960			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.68700		16.77570			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.86190		16.94750			0.0000	8,498,397.60	504	13,521
€ / R	On	18/06/2018	Foreign Exchange Future			17.20670		17.29730			0.0000	8,603,350.00	500	510
€ / R	On	17/09/2018	Foreign Exchange Future			17.56060		17.64930			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.71600		18.82810			0.0000	0.00	0	0
Total € / R Future												84,907,214.80	5,108	117,669
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			49.26250	49.099	15.40	0.1709	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			622.56250	535.799	15.40	0.8291	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			32.36230	31.101	15.76	0.0902	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,054.06230	965.801	15.76	0.9098	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			142.73030	146.866	17.39	0.2319	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			504.61220	438.986	18.35	0.5105	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			808.33350	730.904	17.65	0.7015	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			202.13350	209.104	17.65	0.2985	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			681.83560	608.046	17.90	0.6303	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			275.63560	286.246	17.90	0.3697	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			948.93030	868.666	17.39	0.7681	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			7.43480	6.893	21.16	0.0148	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,102.48350	1,021.785	17.23	0.8267	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			96.28350	99.985	17.23	0.1733	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,484.51050	2,399.630	20.51	0.9829	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			8.31050	7.830	20.51	0.0171	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			428.41220	447.186	18.35	0.4895	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			575.03420	505.389	18.14	0.5611	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			471.97620	409.551	18.49	0.4857	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			465.77620	487.751	18.49	0.5143	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.86710	8.038	30.90	0.0128	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,814.66710	4,896.238	30.90	0.9872	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,613.63480	2,528.693	21.16	0.9852	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,566.42700	1,624.448	21.37	0.8638	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			111.48680	85.298	21.39	0.1349	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,575.28680	1,633.498	21.39	0.8651	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			113.77890	87.208	21.36	0.1375	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,557.57890	1,615.408	21.36	0.8625	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			358.83420	373.589	18.14	0.4389	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			112.62700	86.248	21.37	0.1362	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			126.85810	128.770	17.61	0.1937	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,146.45810	1,065.270	17.61	0.8063	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			205.42520	212.360	16.66	0.2447	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,181.12520	1,099.360	16.66	0.7553	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			773.88270	799.481	17.42	0.5086	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			721.38270	661.381	17.42	0.4914	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,171.57850	2,084.500	16.42	0.9021	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			84.07850	82.600	16.42	0.0979	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,162.49030	2,075.400	16.41	0.9011	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			84.99030	83.500	16.41	0.0989	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			511.78200	528.629	16.86	0.3974	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			959.28200	890.529	16.86	0.6026	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,180.67710	2,093.607	16.44	0.9031	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			83.17710	81.707	16.44	0.0969	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			31.65570	31.055	17.70	0.0400	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,979.15570	2,892.955	17.70	0.9600	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			2,000.44770	1,913.204	16.14	0.8825	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			102.94770	101.304	16.14	0.1175	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,955.99430	1,868.716	16.06	0.8768	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			108.49430	106.816	16.06	0.1232	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			237.48670	213.990	20.48	0.1566	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			224.74930	228.785	15.74	0.1835	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,576.66430	3,485.352	15.80	0.9676	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			29.36430	28.652	15.80	0.0324	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,224.20120	2,137.543	15.75	0.8476	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			176.90120	180.843	15.75	0.1524	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,490.18670	3,557.290	20.48	0.8434	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,024.22930	1,937.664	15.74	0.8151	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			226.92930	230.964	15.74	0.1849	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,016.42090	1,929.998	15.74	0.8137	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			229.12090	233.298	15.74	0.1863	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,032.04930	1,945.485	15.74	0.8165	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,376.19350	1,300.349	16.33	0.5972	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			836.89350	849.749	16.33	0.4028	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,371.30710	1,295.563	16.34	0.5957	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			842.00710	854.963	16.34	0.4043	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,381.10230	1,305.146	16.32	0.5987	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			831.80230	844.546	16.32	0.4013	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,633.63380	2,542.918	16.00	0.7286	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			685.53380	706.918	16.00	0.2714	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,646.61480	2,554.942	15.98	0.7307	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			678.51480	698.942	15.98	0.2693	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,640.12260	2,548.928	15.99	0.7296	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			682.02260	702.928	15.99	0.2704	0.00	0	0
Total € / R Option												0.00	0	419,272
Total € / R												84,907,214.80	5,108	536,941
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.87110		10.93430			0.0000	70,325,145.90	6,469	16,036
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.88660		10.94990			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			11.02640		11.09090			0.0000	0.00	0	500
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.18170		11.24690			0.0000	0.00	0	1,550
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.33770		11.40140			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.82410		11.89670			0.0000	0.00	0	0
Total AU\$ / R Future												70,325,145.90	6,469	18,086
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			54.91020	41.574	19.48	0.1136	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,000.61020	1,050.474	19.48	0.8864	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			56.95730	43.219	19.43	0.1175	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			982.65730	1,032.119	19.43	0.8825	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			55.92510	42.389	19.45	0.1155	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			991.62510	1,041.289	19.45	0.8845	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			973.37750	910.961	15.40	0.9213	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			23.47750	24.361	15.40	0.0787	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			964.32980	901.960	15.42	0.9187	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			24.42980	25.360	15.42	0.0813	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			982.45370	919.993	15.39	0.9239	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			22.55370	23.393	15.39	0.0761	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,184.56930	1,120.777	15.82	0.8546	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			83.66930	84.377	15.82	0.1454	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,175.89930	1,112.466	15.82	0.8523	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			84.99930	86.066	15.82	0.1477	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,167.55900	1,104.180	15.82	0.8499	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			86.65900	87.780	15.82	0.1501	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			246.42450	251.577	15.12	0.2825	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			997.16260	936.894	15.12	0.7228	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			240.26260	245.194	15.12	0.2772	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			990.23010	930.073	15.12	0.7201	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			243.33010	248.373	15.12	0.2799	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			983.32450	923.277	15.12	0.7175	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			794.29930	744.281	14.97	0.5825	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			512.89930	526.581	14.97	0.4175	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			789.27900	739.412	14.98	0.5799	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			517.87900	531.712	14.98	0.4201	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			799.34580	749.173	14.96	0.5850	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			507.94580	521.473	14.96	0.4150	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			484.96970	498.159	14.50	0.3178	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,373.92770	1,314.375	14.49	0.6857	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			477.22770	490.274	14.49	0.3143	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,367.78650	1,308.310	14.49	0.6839	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			481.08650	494.210	14.49	0.3161	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,361.66970	1,302.259	14.50	0.6822	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												70,325,145.90	6,469	18,086
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.04530		11.09180			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.22070		11.26770			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.39270		11.44040			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			617.03780	571.764	15.14	0.8084	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			65.23780	66.464	15.14	0.1916	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			609.16820	564.035	15.15	0.8035	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			67.36820	68.735	15.15	0.1965	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			624.95570	579.547	15.12	0.8133	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			63.15570	64.247	15.12	0.1867	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,257.91310	1,208.960	14.91	0.8884	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			60.21310	58.260	14.91	0.1116	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,248.86380	1,199.917	14.88	0.8867	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			61.16380	59.217	14.88	0.1133	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,266.97750	1,218.019	14.93	0.8901	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			59.27750	57.319	14.93	0.1099	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			893.56810	849.542	14.57	0.6925	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			273.16810	276.842	14.57	0.3075	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			887.35220	843.399	14.58	0.6896	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			276.95220	280.699	14.58	0.3104	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			899.81560	855.714	14.56	0.6954	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			269.41560	273.014	14.56	0.3046	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.24670		14.34200			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.55540		14.65240			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.86840		14.97110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Future			16.53800		16.67400			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			548.44580	467.115	16.85	0.6099	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			236.44580	250.415	16.85	0.3901	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			542.39980	461.355	16.85	0.6055	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			240.39980	254.655	16.85	0.3945	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			554.53610	472.918	16.84	0.6144	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			232.53610	246.218	16.84	0.3856	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			864.53890	786.434	15.81	0.6321	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			362.13890	381.034	15.81	0.3679	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			858.72220	780.809	15.82	0.6293	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			366.32220	385.409	15.82	0.3707	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			870.38070	792.089	15.81	0.6349	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			357.98070	376.689	15.81	0.3651	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1,004.98280	929.089	16.04	0.5965	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			563.88280	590.689	16.04	0.4035	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			999.86940	924.168	16.05	0.5944	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			568.76940	595.768	16.05	0.4056	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			994.77390	919.264	16.06	0.5922	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			573.67390	600.864	16.06	0.4078	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,478.97280	2,352.805	15.73	0.7512	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			534.97280	544.805	15.73	0.2488	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,472.00690	2,346.055	15.73	0.7501	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			538.00690	548.055	15.73	0.2499	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,485.94360	2,359.561	15.72	0.7523	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			531.94360	541.561	15.72	0.2477	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.12790		2.14250			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.14650		2.16110			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.16520		2.18010			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.24410		2.26210			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,067.15990	1,922.368	17.49	0.9299	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			42.15990	43.368	17.49	0.0701	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,971.60250	1,827.388	17.18	0.9219	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			46.60250	48.388	17.18	0.0781	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,880.46570	1,736.799	17.18	0.9094	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			55.46570	57.799	17.18	0.0906	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			190.30400	192.381	16.99	0.1553	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,574.58640	2,429.052	17.18	0.8646	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			163.58640	164.052	17.18	0.1354	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,487.51060	2,342.739	17.09	0.8549	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			176.51060	177.739	17.09	0.1451	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,401.30400	2,257.381	16.99	0.8447	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,098.81670	1,967.295	16.45	0.7244	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			497.81670	515.295	16.45	0.2756	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			2,032.36780	1,900.726	16.46	0.7116	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			531.36780	548.726	16.46	0.2884	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,166.66380	2,035.248	16.44	0.7370	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			465.66380	483.248	16.44	0.2630	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,566.15930	3,409.674	16.71	0.7564	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			745.15930	768.674	16.71	0.2436	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,496.86490	3,341.269	16.71	0.7490	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			775.86490	800.269	16.71	0.2510	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,636.27600	3,478.903	16.71	0.7638	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			715.27600	737.903	16.71	0.2362	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.23440		2.24350			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.28120		2.29110			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.32970		2.33940			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.66400		2.67800			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,466.22080	2,371.512	18.10	0.9558	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			31.22080	27.512	18.10	0.0442	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,369.44290	2,274.572	17.82	0.9509	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			34.44290	30.572	17.82	0.0491	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,273.02040	2,177.994	17.53	0.9455	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			38.02040	33.994	17.53	0.0545	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,637.68300	1,535.137	17.14	0.6846	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			526.68300	523.137	17.14	0.3154	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,574.35860	1,472.570	17.17	0.6689	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			563.35860	560.570	17.17	0.3311	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,702.59230	1,599.361	17.12	0.7000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			491.59230	487.361	17.12	0.3000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			768.58970	767.865	16.61	0.3457	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,983.71000	1,884.509	16.56	0.6795	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			689.71000	687.509	16.56	0.3205	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,922.49590	1,824.007	16.59	0.6670	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			728.49590	727.007	16.59	0.3330	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,862.58970	1,764.865	16.61	0.6543	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,590.01120	5,466.100	16.58	0.8641	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			410.01120	426.100	16.58	0.1359	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	14/06/2019	Foreign Exchange Option	2.14	Call			5,753.36190	5,627.164	16.54	0.8739	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			373.36190	387.164	16.54	0.1261	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,669.98720	5,546.303	16.56	0.8690	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			389.98720	406.303	16.56	0.1310	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.82020		1.83260			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.85070		1.86340			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.88050		1.89390			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.09150		2.10960			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			863.28960	759.217	17.76	0.6781	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			237.28960	257.217	17.76	0.3219	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			799.93110	697.533	17.84	0.6459	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			273.93110	295.533	17.84	0.3541	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			929.91990	824.267	17.67	0.7095	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			203.91990	222.267	17.67	0.2905	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,546.84640	1,432.309	16.99	0.7386	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			312.84640	325.309	16.99	0.2614	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,476.72200	1,363.717	17.01	0.7203	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			342.72200	356.717	17.01	0.2797	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,618.83530	1,502.865	16.97	0.7563	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			284.83530	295.865	16.97	0.2437	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,797.19280	1,680.874	16.65	0.7144	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			458.19280	475.874	16.65	0.2856	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,731.65990	1,617.200	16.69	0.6993	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			492.65990	512.201	16.69	0.3007	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,864.31750	1,746.222	16.60	0.7293	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			425.31750	441.222	16.60	0.2707	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			445.83080	464.736	16.84	0.1740	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,967.34160	3,806.616	16.88	0.8187	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			471.34160	491.616	16.88	0.1813	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,893.78600	3,734.476	16.92	0.8112	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			497.78600	519.476	16.92	0.1888	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			4,041.83080	3,879.735	16.84	0.8260	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13570		0.13670			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13560		0.13650			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13550		0.13630			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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145
NOK/R	On	18/12/2017	Foreign Exchange Future			1.74120		1.75110			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.77170		1.78210			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.80250		1.81310			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.94590			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.72600		9.79390			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.85850		9.92810			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.99110		10.06150			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.03050		11.13310			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			259.56040	218.292	18.08	0.4615	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			275.66040	302.292	18.08	0.5385	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			255.24660	214.396	18.11	0.4555	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			281.34660	308.396	18.11	0.5445	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			263.93210	222.247	18.05	0.4675	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			270.03210	296.247	18.05	0.5325	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			696.52730	644.095	17.10	0.6745	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			218.42730	235.595	17.10	0.3255	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			690.20540	637.983	17.11	0.6709	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			222.10540	239.483	17.11	0.3291	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			703.12350	650.248	17.09	0.6782	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			215.02350	231.748	17.09	0.3218	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			644.49190	597.664	16.49	0.5721	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			422.99190	446.564	16.49	0.4279	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			639.40700	592.793	16.50	0.5691	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			427.90700	451.693	16.50	0.4309	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			649.60820	602.566	16.48	0.5752	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			418.10820	441.466	16.48	0.4248	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,582.23500	1,496.271	15.54	0.7373	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			369.13500	385.771	15.54	0.2627	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,575.39120	1,489.535	15.54	0.7357	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			372.29120	389.035	15.54	0.2643	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,589.09660	1,503.026	15.54	0.7390	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			365.99660	382.526	15.54	0.2610	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34450		1.34900			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.35980		1.36440			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.37620		1.38090			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.48540		1.49300			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			490.00000	445.000		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			390.00000	345.000		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			290.00000	245.000		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			644.00000	598.000		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			544.00000	498.000		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			444.00000	398.000		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			609.00000	562.000		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			509.00000	462.000		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			709.00000	662.000		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			1,730.00000	1,654.000		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			1,630.00000	1,554.000		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			1,830.00000	1,754.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31950		1.31370			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32340		1.31750			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32710		1.32140			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.16450		1.16220			0.0000	0.00	0	126
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.17100		1.16860			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.17780		1.17560			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	126
Total QUANTO € / \$												0.00	0	126
RAIN	On	18/12/2017	Foreign Exchange Future			24,914.47000		25,050.56000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,330.28000		25,468.39000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.41390		10.45270			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.58240		10.62120			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.74870		10.78850			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.97400		12.03550			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			691.75770	650.603	15.90	0.8542	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			49.05770	46.703	15.90	0.1458	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			683.36540	642.114	15.89	0.8503	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			50.66540	48.214	15.89	0.1497	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			700.19010	659.130	15.91	0.8580	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			47.49010	45.230	15.91	0.1420	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			825.83820	782.440	15.61	0.7503	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			164.63820	160.040	15.61	0.2497	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			818.73310	775.344	15.61	0.7469	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			167.53310	162.944	15.61	0.2531	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			832.97990	789.571	15.60	0.7536	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			161.77990	157.171	15.60	0.2464	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			932.65910	888.471	15.08	0.7187	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			244.15910	239.771	15.08	0.2813	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			925.96280	881.796	15.08	0.7159	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			247.46280	243.095	15.08	0.2841	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			939.38480	895.180	15.08	0.7215	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			240.88480	236.480	15.08	0.2785	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,236.52180	2,178.235	15.30	0.8465	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			201.02180	204.235	15.30	0.1535	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,228.60100	2,170.317	15.31	0.8453	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			203.10100	206.317	15.31	0.1547	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,244.45770	2,186.168	15.30	0.8478	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			198.95770	202.168	15.30	0.1522	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.69550		3.70620			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.65150		3.66280			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
TRY / R	On	18/06/2018	Foreign Exchange Future			3.60710		3.61750			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.60110		3.64190			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,775
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			66.35380	57.883	14.38	0.4204	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			100.15380	102.383	14.38	0.5796	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			62.44390	54.279	14.44	0.4012	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			106.24390	108.779	14.44	0.5988	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			70.44940	61.677	14.32	0.4400	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			94.24940	96.177	14.32	0.5600	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			214.87770	203.209	14.31	0.6765	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			72.07770	71.709	14.31	0.3235	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			208.18020	196.596	14.29	0.6652	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			75.38020	75.096	14.29	0.3348	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			221.68350	209.936	14.34	0.6877	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			68.88350	68.436	14.34	0.3123	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			152.85390	143.064	14.59	0.4731	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			195.35390	195.964	14.59	0.5269	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			148.71030	139.051	14.61	0.4639	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			201.21030	201.951	14.61	0.5361	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			157.08740	147.170	14.57	0.4825	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			189.58740	190.070	14.57	0.5175	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			352.95960	322.825	15.81	0.5791	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			241.05960	251.725	15.81	0.4209	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			347.89090	317.917	15.81	0.5736	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			245.99090	256.817	15.81	0.4264	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			358.08560	327.789	15.80	0.5847	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			236.18560	246.689	15.80	0.4153	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,775
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39720		1.40770			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37760		1.39140			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35520		1.37690			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									971 459 515.10	68,186	2,004,540
Total Options									6 007 758.50	15,380	3,816,827
Grand Total:									977,467,273.60	83,566	5,821,367