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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/11/2017 Foreign Exchange Future			14.01280		14.04660			0.0000	0.00	0	300
\$ / R On 27/11/2017 Foreign Exchange Future			14.01980		14.05430			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			14.02140		14.05620			0.0000	0.00	0	2,190
\$ / R On 30/11/2017 Foreign Exchange Future			14.02460		14.06040			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.03350		14.06970			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.05590		14.09290			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.05810		14.09520			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.06480		14.10220			0.0000	898,796,979.20	63,904	1,064,415
\$ / R On 22/12/2017 Foreign Exchange Future			14.07370		14.11150			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.08490		14.12320			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.08980		14.12780			0.0000	0.00	0	500
\$ / R On 02/01/2018 Foreign Exchange Future			14.09950		14.13720			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.10430		14.14190			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			14.11640		14.15360			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.11880		14.15590			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.12370		14.16060			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			14.13340		14.17000			0.0000	0.00	0	300
\$ / R On 18/01/2018 Foreign Exchange Future			14.13820		14.17460			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			14.15530		14.19090			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			14.17010		14.20480			0.0000	14,283,460.80	1,008	1,923
\$ / R On 01/02/2018 Foreign Exchange Future			14.17260		14.20710			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/02/2018	Foreign Exchange Future			14.18500		14.21870			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			14.18990		14.22330			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			14.19980		14.23250			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.20230		14.23480			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.20730		14.23950			0.0000	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Future			14.20970		14.24180			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.23820		14.26930			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			14.24040		14.27160			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.24270		14.27380			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			14.27160		14.30340			0.0000	0.00	0	189
\$ / R	On	19/03/2018	Foreign Exchange Future			14.28050		14.31250			0.0000	6,197,737.00	434	183,314
\$ / R	On	29/03/2018	Foreign Exchange Future			14.30280		14.33530			0.0000	42,908.40	3	699
\$ / R	On	24/04/2018	Foreign Exchange Future			14.36070		14.39440			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.36290		14.39670			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.37400		14.40810			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.39410		14.42850			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.39850		14.43310			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.40520		14.43990			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.40740		14.44220			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.44340		14.47850			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.48430		14.51920			0.0000	8,690,580.00	600	112,846
\$ / R	On	29/06/2018	Foreign Exchange Future			14.50930		14.54410			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.51610		14.55080			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.55700		14.59150			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.56610		14.60060			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.56840		14.60290			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.58200		14.61640			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.59790		14.63230			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.61160		14.64580			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.65300		14.68690			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.69280		14.72610			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.71850		14.75150			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.78170		14.81380			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.79100		14.82300			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.79570		14.82760			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.80740		14.83920			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.82610		14.85760			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.86700		14.89970			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.90200		14.93760			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.94450		14.98370			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.05440		15.10310			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.13680		15.19260			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.35660		15.43130			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.81840		15.92640			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.34580		16.43250			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.47910		16.56040			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			16.61820		16.69390			0.0000	0.00	0	0
Total \$ / R Future												928,011,665.40	65,949	1,469,767
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Put			182.24690	193.512	22.81	0.7429	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Call			58.84690	36.312	22.81	0.2571	0.00	0	10,000
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put			510.19720	544.580	23.70	0.8818	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call			24.49720	24.380	23.70	0.1182	0.00	0	300
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put			657.52680	693.046	24.45	0.9326	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call			11.82680	12.846	24.45	0.0674	0.00	0	50
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			17.44020	24.682	22.89	0.1129	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			573.64020	546.082	22.89	0.8871	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,684.00450	3,718.831	53.39	0.9992	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.20450	0.231	53.39	0.0008	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,311.64780	1,276.622	26.37	0.9899	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			1.24780	2.022	26.37	0.0101	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			23.89220	32.243	21.08	0.1354	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			554.29220	526.843	21.08	0.8646	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			474.74230	505.242	20.69	0.7778	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			74.44230	68.742	20.69	0.2222	0.00	0	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			45.48870	53.334	18.06	0.1973	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			475.18870	446.834	18.06	0.8027	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			203.43640	222.040	22.19	0.3898	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			436.33640	417.940	22.19	0.6102	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			104.23950	116.778	22.14	0.2411	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			669.43950	644.878	22.14	0.7589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			73.85800	73.518	25.06	0.1521	2,940,728.00	40,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,149.71140	2,187.551	27.72	0.9692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			11.91140	12.351	27.72	0.0308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,354.77400	2,317.736	27.94	0.9919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			89.82300	89.052	24.81	0.1787	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,130.70990	1,098.951	21.76	0.9130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			28.50990	34.152	21.76	0.0870	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,071.72720	3,109.534	31.37	0.9891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.92720	4.334	31.37	0.0109	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,023.27910	993.172	21.88	0.8846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			3.58550	4.085	26.12	0.0116	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			928.26090	899.871	22.00	0.8538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			56.06090	65.071	22.00	0.1462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			307.06710	298.572	23.05	0.4607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			384.86710	413.772	23.05	0.5393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			987.62300	1,024.252	24.81	0.8213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.89320	4.293	31.57	0.0107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			319.83380	310.846	22.99	0.4740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			367.63380	396.046	22.99	0.5260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,961.12160	3,998.766	37.25	0.9922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.32160	3.566	37.25	0.0078	0.00	0	2,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,105.78550	2,068.885	26.12	0.9884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			334.62270	361.798	22.86	0.4991	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,031.77440	3,069.592	31.10	0.9889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.97440	4.392	31.10	0.0111	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			186.39340	182.481	23.82	0.3192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			614.19340	647.681	23.82	0.6808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,101.69320	3,139.493	31.57	0.9893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			4.84860	5.106	29.18	0.0134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			194.85300	190.630	23.75	0.3302	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			592.65300	625.830	23.75	0.6698	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			829.00730	802.684	22.12	0.8152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			76.80730	87.885	22.12	0.1848	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			346.82270	336.598	22.86	0.5009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			289.83990	314.462	22.72	0.4579	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,141.64990	3,179.440	31.83	0.9895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.84990	4.240	31.83	0.0105	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			17.45990	17.975	27.12	0.0435	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,915.25990	1,953.175	27.12	0.9565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,722.64860	2,760.306	29.18	0.9866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,191.59870	3,229.377	32.16	0.9897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			804.98570	779.177	22.15	0.8048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			82.78570	94.377	22.15	0.1952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,455.12920	2,492.865	28.50	0.9803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			7.32920	7.665	28.50	0.0197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			392.03990	379.262	22.72	0.5421	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			3.78890	4.165	32.23	0.0102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,201.58890	3,239.365	32.23	0.9898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			3.77920	4.153	32.29	0.0102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,211.57920	3,249.353	32.29	0.9898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.79870	4.177	32.16	0.0103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			438.98550	469.272	23.25	0.5783	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			339.83310	367.393	22.88	0.5036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			342.03310	332.193	22.88	0.4964	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,531.06990	1,569.021	26.11	0.9227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			33.26990	33.821	26.11	0.0773	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			105.48450	104.250	24.61	0.2037	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			267.41770	260.448	23.27	0.4175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			445.21770	475.648	23.27	0.5825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,550.24370	1,513.942	22.06	0.9723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			8.04370	9.142	22.06	0.0277	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			271.18550	264.072	23.25	0.4217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			54.54810	63.394	21.99	0.1433	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			257.66310	280.839	22.66	0.4258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			429.86310	415.639	22.66	0.5742	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			136.89860	152.963	22.35	0.2799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			639.09860	617.763	22.35	0.7201	0.00	0	4,000

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\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			903.28450	939.450	24.61	0.7963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			4.72900	5.383	24.67	0.0157	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			189.17480	208.708	22.50	0.3488	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			531.37480	513.508	22.50	0.6512	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,354.75970	1,320.449	21.52	0.9548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			12.55970	15.649	21.52	0.0452	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			936.74810	908.194	21.99	0.8567	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			4.47010	5.090	24.96	0.0147	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,364.30450	1,329.909	21.51	0.9561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			12.10450	15.109	21.51	0.0439	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			167.87940	164.637	23.97	0.2945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			665.67940	699.836	23.97	0.7055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,906.92900	1,870.183	24.67	0.9843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			225.46280	220.093	23.53	0.3685	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			51.61550	60.139	21.97	0.1374	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			953.81550	924.939	21.97	0.8626	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			204.06870	224.469	22.54	0.3666	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			506.26870	489.269	22.54	0.6334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,946.67010	1,909.890	24.96	0.9853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			160.44820	157.470	24.04	0.2844	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			123.58420	121.776	24.40	0.2313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			821.38420	856.976	24.40	0.7687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			44.81290	52.555	21.91	0.1234	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			997.01290	967.355	21.91	0.8766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			523.26280	555.293	23.53	0.6315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			38.72780	45.729	21.86	0.1103	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			59.18310	68.524	22.02	0.1523	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			911.38310	883.324	22.02	0.8477	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			971.00540	941.811	21.94	0.8683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			48.80540	57.011	21.94	0.1317	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			688.24820	722.670	24.04	0.7156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			53.06580	61.750	21.98	0.1403	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,436.90820	1,474.826	25.86	0.9109	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			39.10820	39.626	25.86	0.0891	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,708.51550	1,671.983	23.22	0.9786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			6.31550	7.183	23.22	0.0214	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,040.92780	1,010.529	21.86	0.8897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			86.95700	98.894	22.16	0.2023	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			441.09720	426.453	22.64	0.5834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			248.89720	271.653	22.64	0.4166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,461.45810	1,425.318	21.41	0.9678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			9.25810	10.518	21.41	0.0322	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			945.26580	916.550	21.98	0.8597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			75.08100	74.709	25.04	0.1542	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			570.41980	551.247	22.44	0.6776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			168.21980	186.447	22.44	0.3224	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,896.99640	1,860.260	24.60	0.9841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			4.79640	5.460	24.60	0.0159	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			789.15700	763.694	22.16	0.7977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.57400	2.936	27.94	0.0081	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			109.89880	123.855	22.26	0.2397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			712.09880	688.654	22.26	0.7603	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,609.53750	1,573.142	22.50	0.9749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			7.33750	8.342	22.50	0.0251	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,082.88100	1,119.909	25.04	0.8458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			41.07910	48.372	21.88	0.1154	3,869,728.00	80,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,091.65800	1,128.718	25.06	0.8479	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			126.76380	147.453	22.76	0.2545	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			738.26380	721.153	22.76	0.7455	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,912.71150	3,950.887	35.46	0.9904	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			4.21150	4.587	35.46	0.0096	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			173.74330	196.547	21.77	0.3073	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			656.94330	641.447	21.77	0.6927	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			837.74300	876.404	23.22	0.7321	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			165.54300	166.204	23.22	0.2679	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			616.45990	653.257	22.64	0.6392	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			244.25990	243.057	22.64	0.3608	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			122.41020	138.933	20.65	0.2328	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			829.61020	808.433	20.65	0.7672	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			284.41560	309.531	20.81	0.4059	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			526.31560	513.831	20.81	0.5941	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			812.95380	847.353	21.57	0.7001	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			206.55380	203.753	21.57	0.2999	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			905.19930	940.381	21.79	0.7323	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			178.79930	176.781	21.79	0.2677	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,037.95960	1,011.466	19.81	0.8317	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			84.35960	95.066	19.81	0.1683	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			452.73930	481.567	20.51	0.5224	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			388.63930	380.367	20.51	0.4776	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			305.97410	328.281	20.01	0.4090	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			546.57410	531.981	20.01	0.5910	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			168.49400	182.925	19.30	0.2693	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			808.49400	786.325	19.30	0.7307	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			579.74370	563.465	19.47	0.6017	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			305.14370	325.265	19.47	0.3983	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			322.57700	343.383	19.50	0.4128	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			557.17700	541.583	19.50	0.5872	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			315.59390	334.231	19.08	0.3950	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			606.49390	589.531	19.08	0.6050	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,058.13660	1,033.252	18.49	0.8011	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			123.33660	133.152	18.49	0.1989	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,073.96780	1,048.841	18.48	0.8063	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			119.16780	128.741	18.48	0.1937	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			129.79350	139.975	18.49	0.2067	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,034.59350	1,010.075	18.49	0.7933	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			957.92990	934.678	18.49	0.7661	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			153.12990	164.578	18.49	0.2339	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,679.53980	1,712.357	21.71	0.8582	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			96.63980	94.957	21.71	0.1418	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,760.53680	1,793.560	21.83	0.8696	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			87.63680	86.160	21.83	0.1304	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,187.42150	1,218.709	20.80	0.7659	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			128.72200	126.647	21.34	0.1812	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,674.54120	1,642.473	19.06	0.9278	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			37.44120	39.873	19.06	0.0722	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			174.52150	171.309	20.80	0.2341	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,249.75230	1,222.534	18.45	0.8548	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			82.65230	89.934	18.45	0.1452	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			101.12850	109.597	18.46	0.1699	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,158.22850	1,132.197	18.46	0.8301	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,441.62200	1,474.047	21.34	0.8188	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			290.11520	307.469	18.55	0.3573	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			708.81520	692.469	18.55	0.6427	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			681.04690	665.947	18.57	0.6238	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			317.74690	336.047	18.57	0.3762	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,052.73010	1,082.698	20.24	0.7184	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			226.03010	222.598	20.24	0.2816	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			110.08750	119.121	18.25	0.1762	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			1,173.38750	1,149.021	18.25	0.8238	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			338.58250	357.578	18.45	0.3872	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			671.08250	657.378	18.45	0.6128	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			484.40070	506.745	18.69	0.4814	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			519.20070	509.045	18.69	0.5186	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			476.70470	498.832	18.65	0.4735	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			536.20470	526.132	18.65	0.5265	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			488.81590	511.169	18.66	0.4788	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			530.61590	520.869	18.66	0.5212	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			490.83780	513.106	18.36	0.4639	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			580.13780	571.306	18.36	0.5361	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			212.42430	226.451	17.76	0.2673	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			984.02430	966.851	17.76	0.7327	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			185.96090	198.871	17.73	0.2418	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,059.76090	1,041.571	17.73	0.7582	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			588.44010	612.728	18.29	0.4955	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			561.84010	554.328	18.29	0.5045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,389.79420	1,419.854	19.94	0.7400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			242.29420	240.354	19.94	0.2600	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,127.86760	1,109.106	17.37	0.7608	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			195.36760	208.607	17.37	0.2392	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			174.85240	187.244	17.35	0.2205	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,224.45030	3,255.062	22.19	0.9387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			0.00000	476.642	17.92	0.4220	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.00000	687.142	17.92	0.5780	137,428.38	200	100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			46.49530	45.098	22.19	0.0608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,233.99530	3,264.598	22.19	0.9392	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			882.32000	909.623	18.87	0.6076	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			440.47030	435.182	18.71	0.4184	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			807.97030	834.682	18.71	0.5816	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			46.04440	44.639	22.19	0.0603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,243.54440	3,274.139	22.19	0.9397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			46.95030	45.562	22.19	0.0613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			499.98650	522.163	18.00	0.4467	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,581.00680	1,611.568	20.31	0.7756	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			203.50680	202.068	20.31	0.2244	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			0.00000	762.541	18.55	0.5547	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.00000	473.041	18.55	0.4453	94,608.26	200	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			404.82000	400.123	18.87	0.3924	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			686.38550	711.916	18.44	0.5345	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			704.98130	730.713	18.48	0.5421	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			497.48130	491.213	18.48	0.4579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,480.36490	1,510.684	20.11	0.7576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			222.86490	221.184	20.11	0.2424	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			652.48650	642.663	18.00	0.5533	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			884.11750	870.206	17.60	0.6685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			854.96280	882.057	18.82	0.5983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			417.46280	412.557	18.82	0.4017	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			655.90750	681.095	18.37	0.5216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			528.40750	521.595	18.37	0.4784	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			508.88550	502.417	18.44	0.4655	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			371.87110	367.709	19.03	0.3676	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			708.16040	697.338	17.90	0.5835	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			445.66040	466.838	17.90	0.4165	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			633.10260	623.629	18.04	0.5424	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			520.60260	543.129	18.04	0.4576	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			311.61750	329.706	17.60	0.3315	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			357.74570	353.807	19.11	0.3567	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,473.79800	1,450.579	17.26	0.8540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			101.29800	110.079	17.26	0.1460	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			505.05840	498.659	18.45	0.4630	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			692.55840	718.159	18.45	0.5370	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			959.37110	987.209	19.03	0.6324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			155.92580	167.480	17.33	0.2026	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,802.25000	1,776.167	17.70	0.9063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			59.75000	65.667	17.70	0.0937	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		1,996.97850	1,969.632	18.05	0.9277	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		44.47850	49.132	18.05	0.0723	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		995.24570	1,023.307	19.11	0.6433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		344.13150	340.660	19.19	0.3461	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		661.95010	687.207	18.38	0.5242	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		524.45010	517.707	18.38	0.4758	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		319.40830	337.707	17.61	0.3370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		871.90830	858.207	17.61	0.6630	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		1,248.42580	1,227.980	17.33	0.7974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		282.19230	279.686	19.61	0.2949	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		422.12750	442.832	17.85	0.4028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		734.62750	723.332	17.85	0.5972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		972.88580	957.471	17.46	0.7059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		260.38580	276.971	17.46	0.2941	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,031.63150	1,060.160	19.19	0.6539	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		140.52840	139.538	20.93	0.1636	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,959.58550	1,932.462	17.98	0.9239	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		47.08550	51.962	17.98	0.0761	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		931.04870	958.699	18.98	0.6235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		383.54870	379.199	18.98	0.3765	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,229.69230	1,259.186	19.61	0.7051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		381.61270	401.444	17.76	0.3780	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		642.73760	633.090	18.02	0.5478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		510.23760	532.590	18.02	0.4522	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		229.22690	243.751	17.40	0.2684	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		1,041.72690	1,024.251	17.40	0.7316	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		1,988.02840	2,019.038	20.93	0.8364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		159.50130	158.276	20.72	0.1824	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,422.53380	1,452.692	20.00	0.7466	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		235.03380	233.192	20.00	0.2534	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		1,113.24980	1,094.701	17.37	0.7560	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		200.74980	214.202	17.37	0.2440	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		784.11270	771.944	17.76	0.6220	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		124.50630	134.542	17.29	0.1710	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,866.70860	1,840.180	17.82	0.9139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		54.20860	59.680	17.82	0.0861	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,338.72930	2,309.718	18.64	0.9549	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		26.22930	29.218	18.64	0.0451	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		1,847.00130	1,877.776	20.72	0.8176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		369.00380	364.887	19.05	0.3654	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,113.92590	1,142.898	19.37	0.6764	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		316.42590	313.398	19.37	0.3236	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,225.33980	1,205.208	17.34	0.7908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		162.83980	174.708	17.34	0.2092	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,367.00630	1,345.042	17.29	0.8290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,187.35240	1,167.744	17.35	0.7795	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,424.06630	1,401.419	17.27	0.8427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		111.56630	120.919	17.27	0.1573	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,631.99630	1,662.299	20.39	0.7843	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		194.49630	192.798	20.39	0.2157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		966.50380	994.387	19.05	0.6346	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		763.32450	789.658	18.46	0.5531	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		498.62450	492.458	18.46	0.4469	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		598.19440	622.328	17.71	0.4600	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		702.59440	693.028	17.71	0.5400	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,046.39650	1,075.142	18.66	0.6164	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		443.09650	438.042	18.66	0.3836	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		1,675.88220	1,707.563	19.90	0.7502	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		262.58220	260.463	19.90	0.2498	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		1,214.75770	1,244.897	18.93	0.6550	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		392.85770	388.897	18.93	0.3450	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		369.77820	389.839	17.11	0.3385	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		977.87820	963.839	17.11	0.6615	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		1,551.18080	1,582.783	19.59	0.7243	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		299.28080	296.783	19.59	0.2757	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		969.43790	955.920	17.08	0.6493	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		400.93790	421.820	17.08	0.3507	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		1,526.20650	1,557.725	19.43	0.7112	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		324.70650	321.825	19.43	0.2888	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		102.67270	110.567	16.68	0.1288	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		1,791.17270	1,764.667	16.68	0.8712	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		670.05090	695.408	17.68	0.4762	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		703.15090	693.908	17.68	0.5238	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		1,630.40010	1,662.484	19.56	0.7251	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		310.30010	307.684	19.56	0.2749	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		728.54120	755.091	17.76	0.4969	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		668.44120	660.291	17.76	0.5031	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		1,796.00130	1,769.433	16.61	0.8690	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		106.10130	114.233	16.61	0.1310	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		617.07070	641.776	17.52	0.4513	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		759.27070	749.176	17.52	0.5487	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		1,371.22300	1,401.566	18.93	0.6606	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		419.72300	414.966	18.93	0.3394	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		393.48710	412.427	16.86	0.3319	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		1,071.98710	1,055.827	16.86	0.6681	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		1,735.65980	1,767.396	19.61	0.7265	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		324.15980	320.796	19.61	0.2735	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		445.94760	441.028	18.91	0.3438	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put		878.34120	904.221	17.86	0.5187	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call		687.54120	678.521	17.86	0.4813	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		1,461.00080	1,439.211	16.51	0.7719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put		241.80080	254.911	16.51	0.2281	0.00	0	2,050

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			941.48660	967.903	17.98	0.5380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			650.68660	642.203	17.98	0.4620	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,557.01310	1,534.085	16.45	0.7957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			207.81310	219.785	16.45	0.2043	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,194.19130	2,165.052	16.24	0.9075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			74.99130	80.752	16.24	0.0925	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,256.91880	2,289.143	20.16	0.7840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			256.11880	253.443	20.16	0.2160	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,231.17530	2,263.335	20.13	0.7810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			260.37530	257.635	20.13	0.2190	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,519.67060	1,497.176	16.47	0.7867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			220.47060	232.876	16.47	0.2133	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,449.63620	1,479.719	18.95	0.6607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			438.83620	434.019	18.95	0.3393	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,347.76040	1,327.392	16.59	0.7412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			288.56040	303.092	16.59	0.2588	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,953.29440	1,984.618	19.76	0.7445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			312.49440	308.918	19.76	0.2555	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,333.99540	1,313.805	16.60	0.7372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			294.79540	309.505	16.60	0.2628	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,022.07230	3,056.045	21.13	0.8555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			161.27230	160.345	21.13	0.1445	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,013.02090	998.656	17.02	0.6287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			493.82090	514.356	17.02	0.3713	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,373.82280	1,403.561	18.81	0.6455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			463.02280	457.862	18.81	0.3545	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,108.37610	1,092.537	16.83	0.6652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			419.17610	438.237	16.83	0.3348	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,162.90100	2,194.873	20.04	0.7726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			272.10100	269.173	20.04	0.2274	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			960.13950	946.600	17.13	0.6073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			540.93950	562.300	17.13	0.3927	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,102.57700	1,086.823	16.84	0.6631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			423.37700	442.523	16.84	0.3369	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,678.12900	2,711.240	20.69	0.8276	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			197.32900	195.540	20.69	0.1724	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,930.79000	2,964.290	21.00	0.8488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			169.99000	168.590	21.00	0.1512	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,328.78380	2,298.753	16.21	0.9233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			59.58380	64.453	16.21	0.0767	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,156.90520	1,139.113	16.74	0.6823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			387.70520	404.813	16.74	0.3177	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,867.20820	2,900.617	20.92	0.8437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			176.40820	174.917	20.92	0.1563	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			885.17830	872.825	17.30	0.5754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			615.97830	638.525	17.30	0.4246	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			2,319.72670	2,289.752	16.21	0.9223	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			60.52670	65.452	16.21	0.0777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,068.27640	1,053.049	16.91	0.6502	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			449.07640	468.749	16.91	0.3498	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,369.31970	2,401.816	20.30	0.7968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			238.51970	236.116	20.30	0.2032	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			0.00000	1,104.032	16.80	0.6695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			0.00000	429.732	16.80	0.3305	17,189,292.00	40,000	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,606.80820	2,639.793	20.60	0.8210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			206.00820	204.093	20.60	0.1790	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			140.37880	139.990	21.62	0.1270	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,311.17880	3,345.690	21.62	0.8730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			0.00000	1,683.789	19.32	0.6976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.00000	378.089	19.32	0.3024	30,247,136.00	80,000	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			1,125.92610	1,109.818	16.79	0.6716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			406.72610	425.518	16.79	0.3284	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			139.77190	139.394	21.63	0.1265	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,320.57190	3,355.094	21.63	0.8735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			139.16850	138.798	21.65	0.1260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,329.96850	3,364.498	21.65	0.8740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,648.71080	1,624.753	16.39	0.8167	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			179.51080	190.453	16.39	0.1833	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,137.44170	2,169.344	20.00	0.7694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			276.64170	273.643	20.00	0.2306	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,688.15920	1,663.386	16.37	0.8251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			168.95920	179.086	16.37	0.1749	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,142.08120	1,169.910	18.36	0.5929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			551.28120	544.210	18.36	0.4071	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,227.07880	1,208.313	16.68	0.7050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			347.87880	364.013	16.68	0.2950	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,163.00900	1,190.964	18.40	0.5981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			542.20900	535.264	18.40	0.4019	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,106.06700	2,077.570	16.26	0.8960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			86.86700	93.270	16.26	0.1040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,531.27390	3,496.937	17.76	0.9828	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			12.07390	12.637	17.76	0.0172	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,188.46370	1,170.229	16.71	0.6927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			369.26370	385.929	16.71	0.3073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,558.74020	2,527.422	16.16	0.9452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			39.54020	43.122	16.16	0.0548	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,720.04800	1,694.946	16.36	0.8315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			160.84800	170.646	16.36	0.1685	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,036.81340	3,002.692	16.21	0.9739	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			17.61340	18.392	16.21	0.0261	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,892.05360	1,865.320	16.31	0.8632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			122.85360	131.020	16.31	0.1368	0.00	0	66

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,426.74760	1,456.728	18.91	0.6562	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,520.47050	1,550.260	19.02	0.6648	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			444.57050	439.560	19.02	0.3352	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			415.94760	433.572	16.77	0.3263	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,160.04760	1,142.872	16.77	0.6737	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,902.75550	1,933.460	19.65	0.7277	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			346.85550	342.760	19.65	0.2723	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			495.01620	514.268	16.94	0.3630	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,065.81620	1,050.368	16.94	0.6370	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			431.15710	447.223	16.70	0.3223	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,222.65710	1,204.223	16.70	0.6777	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			1,769.24930	1,799.040	19.28	0.6885	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			429.84930	425.140	19.28	0.3115	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			609.54610	629.908	17.12	0.3987	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1,020.14610	1,006.008	17.12	0.6013	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,597.04280	1,626.198	18.99	0.6599	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			477.64280	472.298	18.99	0.3401	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			896.78110	884.587	17.42	0.5507	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			746.18110	768.487	17.42	0.4493	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			661.27760	682.383	17.24	0.4180	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			974.17760	960.783	17.24	0.5820	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,674.15580	1,703.367	19.08	0.6681	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			470.55580	465.367	19.08	0.3319	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			437.95930	453.573	16.67	0.3202	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,254.35930	1,235.573	16.67	0.6798	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,073.73050	2,104.002	19.66	0.7283	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			370.13050	366.002	19.66	0.2717	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			410.79870	406.141	19.48	0.2928	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			72.84980	75.907	15.30	0.0837	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			2,385.14980	2,353.807	15.30	0.9163	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			1,238.76850	1,220.592	16.70	0.6697	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			466.46850	482.692	16.70	0.3303	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			1,958.49870	1,988.241	19.48	0.7072	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			852.61160	875.277	17.55	0.4717	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			878.41160	866.877	17.55	0.5283	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			386.15260	382.188	19.76	0.2677	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,850.57380	1,879.308	19.21	0.6750	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			487.47380	482.308	19.21	0.3250	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			458.63030	473.128	16.65	0.3147	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,345.53030	1,326.128	16.65	0.6853	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,269.25260	2,299.188	19.76	0.7323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,916.92550	1,945.313	19.22	0.6744	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			503.02550	498.113	19.22	0.3256	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,046.22030	2,022.497	15.64	0.8452	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			170.12030	179.697	15.64	0.1548	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,743.99400	3,710.923	16.35	0.9786	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.89400	18.123	16.35	0.0214	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,963.66820	1,940.682	15.82	0.8280	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			197.56820	207.882	15.82	0.1720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,187.62940	1,211.675	18.03	0.5405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			773.72940	764.475	18.03	0.4595	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,325.78120	2,299.695	15.05	0.8949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			99.68120	106.895	15.05	0.1051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,235.24110	2,209.898	15.24	0.8802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			119.14110	127.098	15.24	0.1198	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,784.16300	1,811.991	19.01	0.6545	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			540.26300	534.791	19.01	0.3455	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,838.46020	1,866.529	19.10	0.6628	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			524.56020	519.329	19.10	0.3372	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,202.91280	2,177.838	15.30	0.8746	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			126.81280	135.038	15.30	0.1254	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			412.31110	425.022	16.53	0.2857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,488.41110	1,467.822	16.53	0.7143	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,437.51310	1,417.502	16.58	0.7006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			441.41310	454.702	16.58	0.2994	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			871.66930	860.978	17.73	0.5023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,015.56930	1,038.178	17.73	0.4977	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			879.39970	868.590	17.71	0.5056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,003.29970	1,025.790	17.71	0.4944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,638.78650	2,669.026	20.11	0.7628	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			344.88650	341.826	20.11	0.2372	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			875.52610	864.776	17.72	0.5039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,009.42610	1,031.976	17.72	0.4961	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,001.76100	2,029.020	19.29	0.6797	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			503.26100	497.520	19.29	0.3203	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			474.47170	487.747	16.61	0.3096	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,425.97170	1,406.247	16.61	0.6904	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,447.70380	2,476.869	19.84	0.7358	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			399.20380	395.369	19.84	0.2642	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			809.42860	827.775	17.22	0.4195	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,133.22860	1,119.475	17.22	0.5805	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,144.23620	1,165.715	17.82	0.5073	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			907.23620	896.715	17.82	0.4927	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,165.16580	2,192.036	19.36	0.6832	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			522.76580	517.737	19.36	0.3168	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			491.58030	503.609	16.58	0.3039	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,519.18030	1,499.309	16.58	0.6961	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,614.10880	2,642.670	19.89	0.7352	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			421.70880	418.370	19.89	0.2648	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,495.92590	1,476.469	16.60	0.6874	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			516.72590	529.069	16.60	0.3126	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,436.90510	2,464.815	19.66	0.7136	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	05/11/2018	Foreign Exchange Option	16.81	Call			466.10510	462.215	19.66	0.2864	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			38.27170	38.036	13.68	0.0445	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,977.47170	2,945.436	13.68	0.9555	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,025.19430	1,044.775	17.57	0.4706	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,022.79430	1,010.875	17.57	0.5294	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,337.84220	2,365.595	19.50	0.6881	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			537.54220	532.595	19.50	0.3119	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			506.12660	517.964	16.59	0.2989	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,605.82660	1,584.964	16.59	0.7011	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,841.38450	2,871.004	20.09	0.7410	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			431.08450	428.004	20.09	0.2590	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,025.13180	1,012.347	17.85	0.5110	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,167.53180	1,190.347	17.85	0.4890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,021.31750	1,008.589	17.86	0.5096	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,173.71750	1,196.589	17.86	0.4904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,028.96050	1,016.120	17.84	0.5124	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,161.36050	1,184.120	17.84	0.4876	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,508.99260	2,542.099	19.74	0.6900	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			562.69260	556.599	19.74	0.3100	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			519.38520	533.677	16.65	0.2939	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,703.08520	1,678.177	16.65	0.7061	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,049.75760	3,084.463	20.36	0.7421	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			453.45760	448.963	20.36	0.2579	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,191.60230	1,221.216	17.99	0.4663	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,194.70230	1,175.616	17.99	0.5337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,791.86270	1,758.750	16.98	0.6842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			649.26270	671.949	16.98	0.3158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,202.25270	1,181.085	18.23	0.5189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,329.65270	1,364.285	18.23	0.4811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,198.47240	1,177.380	18.24	0.5177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,335.87240	1,370.580	18.24	0.4823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,206.05260	1,184.809	18.22	0.5201	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,323.45260	1,358.010	18.22	0.4799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,883.26470	1,841.066	17.34	0.6620	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			811.96470	844.466	17.34	0.3380	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,878.00480	1,835.893	17.35	0.6608	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			816.70480	849.293	17.35	0.3392	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,872.75920	1,830.741	17.36	0.6596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			821.45920	854.141	17.36	0.3404	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,744.71750	1,698.994	18.72	0.5552	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,618.31750	1,680.594	18.72	0.4448	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,851.55570	4,953.357	22.41	0.7152	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			777.95570	771.757	22.41	0.2848	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,740.85420	1,695.171	18.73	0.5542	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,624.45420	1,686.771	18.73	0.4458	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,737.00090	1,691.349	18.74	0.5533	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,630.60090	1,692.949	18.74	0.4467	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,534.13870	2,494.059	18.38	0.6566	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,261.63870	1,308.259	18.38	0.3434	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,529.63980	2,489.659	18.40	0.6557	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,267.13980	1,313.859	18.40	0.3443	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,525.14210	2,485.270	18.41	0.6549	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,272.64210	1,319.470	18.41	0.3451	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,379.52430	1,425.964	18.62	0.3516	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,569.92430	2,535.064	18.62	0.6484	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,712.60640	2,682.906	18.58	0.6600	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,358.70640	1,404.706	18.58	0.3400	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,708.19480	2,678.623	18.59	0.6593	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,364.29480	1,410.423	18.59	0.3407	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,703.78330	2,674.340	18.60	0.6585	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,369.88330	1,416.140	18.60	0.3415	0.00	0	0
Total \$ / R Option												54,478,920.64	240,400	3,875,142
Total \$ / R												982,490,586.04	306,349	5,344,909
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.06480		14.10220			0.0000	281,296.00	20	768
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.28050		14.31250			0.0000	0.00	0	28
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.48430		14.51920			0.0000	0.00	0	14
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.69280		14.72610			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.19000		15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.35660		15.43130			0.0000	0.00	0	0
Total \$ / R MAXI Future												281,296.00	20	810
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			53,776.79810	51,968.286	22.49	0.6557	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			18,556.79810	20,488.286	22.49	0.3443	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			53,137.48060	51,350.802	22.50	0.6512	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			18,917.48060	20,870.802	22.50	0.3488	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			54,420.72640	52,590.372	22.48	0.6601	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			18,200.72640	20,110.372	22.48	0.3399	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			89,644.50610	88,232.142	17.58	0.6739	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			30,394.50610	32,182.142	17.58	0.3261	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			89,026.65240	87,624.892	17.59	0.6712	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			30,776.65240	32,574.892	17.59	0.3288	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			90,265.31410	88,842.316	17.57	0.6766	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			30,015.31410	31,792.316	17.57	0.3234	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			105,144.82580	103,648.207	16.94	0.6438	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			46,224.82580	48,218.207	16.94	0.3562	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			104,588.53690	103,100.584	16.95	0.6416	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			46,668.53690	48,670.584	16.95	0.3584	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			105,703.09900	104,198.193	16.93	0.6459	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			45,783.09900	47,768.193	16.93	0.3541	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			126,936.61820	125,284.851	16.76	0.6514	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	Put		55,326.61820	57,004.851	16.76	0.3486		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		126,391.67710	124,747.806	16.77	0.6496		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		55,781.67710	57,467.806	16.77	0.3504		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		127,485.06900	125,823.924	16.75	0.6532		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		54,875.06900	56,543.925	16.75	0.3468		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		2,803.84930	3,105.265	0.31	0.6587		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		1,485.18320	1,816.915	0.29	0.5006		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		1,485.18320	1,816.915	0.29	0.4994		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		1,098.75070	1,422.778	0.30	0.4166		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		2,098.75070	2,422.778	0.30	0.5834		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		803.84930	1,105.264	0.31	0.3413		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		187,800.47890	183,589.294	17.35	0.6608		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		81,670.47890	84,929.294	17.35	0.3392		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		187,275.92310	183,074.107	17.36	0.6596		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		82,145.92310	85,414.107	17.36	0.3404		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		188,326.47290	184,106.608	17.34	0.6620		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		81,196.47290	84,446.608	17.34	0.3380		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												281,296.00	20	810
£ / R	On	01/12/2017	Foreign Exchange Future		18.59660	18.63350		0.0000		0.00	0	0		
£ / R	On	15/12/2017	Foreign Exchange Future		18.64480	18.68310		0.0000		0.00	0	10		
£ / R	On	18/12/2017	Foreign Exchange Future		18.65540	18.69410		0.0000		15,428,015.80	827	213,427		
£ / R	On	31/01/2018	Foreign Exchange Future		18.82940	18.86390		0.0000		0.00	0	10		
£ / R	On	01/03/2018	Foreign Exchange Future		18.94050	18.96940		0.0000		0.00	0	17		
£ / R	On	15/03/2018	Foreign Exchange Future		18.99010	19.01960		0.0000		0.00	0	38		
£ / R	On	19/03/2018	Foreign Exchange Future		19.00420	19.03400		0.0000		1,995,441.00	105	4,231		
£ / R	On	18/06/2018	Foreign Exchange Future		19.33530	19.36940		0.0000		38,670.60	2	4,395		
£ / R	On	17/09/2018	Foreign Exchange Future		19.67670	19.70730		0.0000		0.00	0	3,565		
£ / R	On	14/06/2019	Foreign Exchange Future		20.47170	20.52670		0.0000		0.00	0	0		
Total £ / R Future												17,462,127.40	934	225,693
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Put	652.21410	682.784	23.75	0.7822		0.00	0	0	
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Call	95.71410	89.384	23.75	0.2178		0.00	0	15,200	
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put	424.33120	453.491	23.37	0.4935		0.00	0	0	
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call	447.43120	438.291	23.37	0.5065		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call	1.99390	2.145	39.95	0.0036		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put	6,447.89390	6,486.745	39.95	0.9964		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put	245.82880	267.368	22.99	0.3349		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call	739.92880	722.769	22.99	0.6651		0.00	0	400	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put	1,233.98870	1,273.260	24.40	0.8063		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call	128.08870	128.660	24.40	0.1937		0.00	0	800	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call	1.96980	2.120	39.95	0.0035		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put	6,457.86980	6,496.720	39.95	0.9965		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call	1.94600	2.095	39.95	0.0035		0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,467.84600	6,506.695	39.95	0.9965	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			667.57790	695.160	19.71	0.5023	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			621.47790	614.560	19.71	0.4977	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			890.05710	912.891	19.06	0.5407	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			629.45710	623.391	19.06	0.4593	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			802.69740	824.328	18.73	0.4911	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			772.29740	764.428	18.73	0.5089	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,995.09350	1,973.420	18.61	0.8390	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			171.09350	179.220	18.61	0.1610	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,520.74110	1,547.620	19.47	0.6805	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			414.74110	411.820	19.47	0.3195	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,986.85150	1,965.238	18.61	0.8377	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			172.85150	181.038	18.61	0.1623	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,978.62340	1,957.068	18.60	0.8363	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			174.62340	182.868	18.60	0.1637	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,173.82170	2,150.196	18.74	0.8641	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			139.82170	145.996	18.74	0.1359	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,889.50690	1,869.127	17.79	0.7377	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			430.10690	443.827	17.79	0.2623	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,903.64000	1,883.134	17.79	0.7403	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			424.24000	437.834	17.79	0.2597	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,896.56870	1,876.126	17.79	0.7390	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			427.16870	440.826	17.79	0.2610	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,069.31930	2,049.358	17.47	0.7115	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			602.01930	612.658	17.47	0.2885	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,062.68510	2,042.770	17.47	0.7103	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			605.38510	616.069	17.47	0.2897	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,056.06350	2,036.188	17.47	0.7092	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			608.76350	619.488	17.47	0.2908	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,812.42200	2,778.150	17.43	0.7068	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			905.72200	926.450	17.43	0.2932	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,806.12930	2,771.911	17.43	0.7060	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			909.42930	930.211	17.43	0.2940	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,799.84610	2,765.690	17.43	0.7051	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			913.14610	933.989	17.43	0.2949	0.00	0	0
Total £ / R Option												0.00	0	17,400
Total £ / R												17,462,127.40	934	243,093
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12545		0.12569			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12805		0.12824			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13059		0.13081			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14611		0.14692			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,574.91880	1,552.481	24.73	0.9766	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	0.11	Put			5.91880	7.581	24.73	0.0234	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			637.54520	638.861	21.64	0.7835	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			68.54520	93.961	21.64	0.2165	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			135.30690	148.249	23.57	0.3002	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			566.30690	603.349	23.57	0.6998	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,049.33260	1,035.171	19.21	0.7418	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			225.33260	230.271	19.21	0.2582	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			526.00360	511.822	20.66	0.4721	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			702.00360	706.922	20.66	0.5279	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,848.43570	1,837.308	17.49	0.9427	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			24.43570	32.408	17.49	0.0573	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			847.92950	828.521	20.32	0.5424	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			767.42950	769.021	20.32	0.4576	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			502.51560	486.955	21.54	0.3649	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,422.01560	1,427.455	21.54	0.6351	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,380.79970	1,363.062	18.83	0.7470	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			300.29970	303.562	18.83	0.2530	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,340.83360	2,257.959	18.90	0.7300	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			648.83360	646.859	18.90	0.2700	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,861.20180	1,782.726	20.49	0.6160	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,169.20180	1,171.626	20.49	0.3840	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,964.67790	2,882.873	17.09	0.8482	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			272.67790	271.773	17.09	0.1518	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	28/11/2017	Foreign Exchange Future			16.46350		16.53060			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.48110		16.54990			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.53110		16.60190			0.0000	9,505,382.50	575	109,844
€ / R	On	27/12/2017	Foreign Exchange Future			16.56300		16.63680			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.70850		16.77550			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.81810		16.87940			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.87250		16.93470			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.88710		16.94950			0.0000	1,384,742.20	82	22,425
€ / R	On	29/03/2018	Foreign Exchange Future			16.92390		16.98750			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			17.22760		17.29620			0.0000	0.00	0	546
€ / R	On	17/09/2018	Foreign Exchange Future			17.58630		17.65280			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.76400		18.87950			0.0000	0.00	0	0
Total € / R Future												10,890,124.70	657	139,193
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			3.93120	5.641	22.74	0.0280	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,024.53120	959.141	22.74	0.9720	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			337.85660	382.612	21.50	0.5061	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			367.75660	343.712	21.50	0.4939	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			91.93000	114.070	21.12	0.2072	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	16.53	Call			411.48820	386.950	21.55	0.5121	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			740.83040	698.637	21.24	0.7238	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			138.93040	167.537	21.24	0.2762	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			602.86970	567.453	21.35	0.6471	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			200.96970	236.353	21.35	0.3529	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			893.83000	845.171	21.12	0.7928	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			3.75280	4.532	26.98	0.0107	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,062.11660	1,006.552	21.12	0.8504	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			60.21660	75.452	21.12	0.1496	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,476.27850	2,406.368	26.19	0.9874	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			4.37850	5.268	26.19	0.0126	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			339.58820	385.850	21.55	0.4879	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			487.01190	457.982	21.46	0.5699	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			376.87380	355.453	21.64	0.4836	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			374.97380	424.353	21.64	0.5164	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.13330	4.322	38.49	0.0078	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,812.23330	4,883.222	38.49	0.9922	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,605.65280	2,535.632	26.98	0.9893	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,504.32680	1,573.443	23.86	0.9084	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			45.47840	43.833	23.87	0.0904	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,513.57840	1,582.733	23.87	0.9096	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			46.98760	45.265	23.84	0.0929	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,495.08760	1,564.165	23.84	0.9071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			275.11190	316.882	21.46	0.4301	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			46.22680	44.543	23.86	0.0916	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			78.20660	101.543	20.47	0.1726	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,095.00660	1,044.543	20.47	0.8274	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			156.81480	177.665	17.76	0.2258	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,132.31480	1,086.165	17.76	0.7742	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			385.22640	416.731	17.35	0.3756	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			854.62640	824.831	17.35	0.6244	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			693.70470	735.128	17.59	0.5133	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			618.40470	597.628	17.59	0.4867	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,144.61930	2,087.591	17.21	0.9114	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			65.11930	70.491	17.21	0.0886	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			24.83790	26.930	18.88	0.0359	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,974.33790	2,914.030	18.88	0.9641	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			689.06860	730.118	17.50	0.5069	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			638.56860	617.218	17.50	0.4931	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,153.92090	2,096.836	17.23	0.9122	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			64.42090	69.736	17.23	0.0878	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,978.45690	1,922.508	16.86	0.8942	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			78.95690	85.408	16.86	0.1058	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,932.76240	1,877.144	16.76	0.8890	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			83.26240	90.044	16.76	0.1110	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,163.23100	2,106.091	17.24	0.9131	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	14.85	Put			63.73100	68.991	17.24	0.0869	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			439.81610	472.197	17.10	0.3870	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			889.31610	859.297	17.10	0.6130	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			953.16140	921.473	17.03	0.6394	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			393.66140	424.373	17.03	0.3606	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			818.21940	861.588	17.60	0.5433	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			595.71940	575.488	17.60	0.4567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			193.16220	209.198	16.02	0.1756	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,981.22290	1,928.787	16.02	0.8231	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			195.02290	211.187	16.02	0.1769	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			191.31520	207.223	16.02	0.1742	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3,094.88750	3,030.886	16.40	0.9442	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			48.68750	53.286	16.40	0.0558	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,611.10630	1,564.818	16.10	0.7478	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			314.90630	337.218	16.10	0.2522	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,989.36220	1,936.798	16.02	0.8244	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			117.46890	112.847	21.39	0.0926	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,360.09450	3,294.723	16.49	0.9593	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			33.89450	37.123	16.49	0.0407	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,316.10380	1,276.755	16.22	0.6710	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			459.90380	489.155	16.22	0.3290	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,997.51520	1,944.823	16.02	0.8258	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			459.08310	443.729	18.22	0.3118	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,573.62200	3,506.373	16.69	0.9677	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			27.42200	28.773	16.69	0.0323	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,197.13980	2,141.535	16.10	0.8559	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			150.93980	163.935	16.10	0.1441	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,451.26890	4,515.247	21.39	0.9074	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,433.19840	3,494.976	20.05	0.8614	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			179.39840	172.576	20.05	0.1386	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,772.88310	1,826.130	18.22	0.6882	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,229.86760	4,291.790	20.68	0.8439	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			252.66760	248.090	20.68	0.1561	10,171.69	41	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,316.50820	1,284.348	16.32	0.6039	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,311.41230	1,279.332	16.33	0.6024	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			768.61230	803.032	16.33	0.3976	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,306.33930	1,274.339	16.34	0.6008	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			763.70820	798.048	16.32	0.3961	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,463.85760	3,405.486	15.69	0.9394	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			773.53930	808.039	16.34	0.3992	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			61.05760	69.186	15.69	0.0606	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			2,000.73310	1,956.344	15.87	0.7670	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			347.93310	370.044	15.87	0.2330	0.00	0	41,516
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,653.07570	2,574.279	16.08	0.7366	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			633.57570	670.279	16.08	0.2634	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,646.33940	2,567.637	16.08	0.7356	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			636.83940	673.637	16.08	0.2644	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,639.61400	2,561.013	16.08	0.7347	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			640.11400	677.013	16.08	0.2653	0.00	0	0
Total € / R Option												10,171.69	41	853,838
Total € / R												10,900,296.39	698	993,031
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.66790		10.65240			0.0000	73,928,547.00	6,930	16,484
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.68270		10.66760			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.82590		10.80530			0.0000	0.00	0	1,650
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.97780		10.95850			0.0000	0.00	0	300
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.13440		11.11260			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			11.29010		11.26870			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.63560		11.63920			0.0000	0.00	0	0
Total AU\$ / R Future												73,928,547.00	6,930	29,246
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,219.53580	1,206.776	23.53	0.9477	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			11.69240	14.387	23.59	0.0513	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,229.29240	1,216.486	23.59	0.9487	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			11.45460	14.103	23.64	0.0503	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,239.05460	1,226.203	23.64	0.9497	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			11.93580	14.677	23.53	0.0523	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			711.67480	729.018	19.64	0.8647	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			44.07480	46.318	19.64	0.1353	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			703.18660	720.593	19.65	0.8610	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			45.58660	47.893	19.65	0.1390	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			720.20230	737.483	19.63	0.8683	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			42.60230	44.783	19.63	0.1317	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			916.66590	936.506	16.17	0.8212	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			101.36590	100.606	16.17	0.1788	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			908.66560	928.482	16.16	0.8184	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			103.36560	102.582	16.16	0.1816	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			900.69530	920.489	16.16	0.8156	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			105.39530	104.589	16.16	0.1844	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			298.00710	295.715	15.27	0.3319	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			758.61420	775.738	15.26	0.6742	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			290.11420	287.938	15.26	0.3258	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			752.54420	769.609	15.26	0.6711	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			294.04420	291.809	15.26	0.3289	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			746.50710	763.516	15.27	0.6681	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			607.78560	599.529	15.09	0.4690	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			596.13190	609.459	15.09	0.5284	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			613.53190	605.059	15.09	0.4716	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			604.66980	618.427	15.08	0.5336	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			602.06980	594.027	15.08	0.4664	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			600.38560	613.929	15.09	0.5310	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	14/12/2018	Foreign Exchange Option	11.48	Call			604.32830	615.927	15.11	0.4884	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			815.62830	805.827	15.11	0.5116	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			600.56590	612.126	15.12	0.4862	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			821.86590	812.026	15.12	0.5138	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			608.11240	619.749	15.10	0.4905	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			809.41240	799.649	15.10	0.5095	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,175.90800	1,177.295	14.57	0.6553	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			536.70800	541.695	14.57	0.3447	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,170.09080	1,171.486	14.57	0.6534	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			540.89080	545.886	14.57	0.3466	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,164.28790	1,165.697	14.57	0.6516	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			545.08790	550.097	14.57	0.3484	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												73,928,547.00	6,930	29,246
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.02450		11.03330			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.20640		11.21030			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.37800		11.38340			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,000
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			556.20220	553.698	20.23	0.8007	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			62.90220	69.198	20.23	0.1993	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			548.30690	545.931	20.24	0.7958	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			65.00690	71.431	20.24	0.2042	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			564.14830	561.518	20.22	0.8056	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			60.84830	67.018	20.22	0.1944	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,192.90130	1,190.958	15.80	0.8916	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			52.60130	54.558	15.80	0.1084	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,183.73330	1,181.810	15.76	0.8900	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			53.43330	55.410	15.76	0.1100	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,202.08070	1,200.119	15.83	0.8932	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			51.78070	53.719	15.83	0.1068	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			828.29040	827.533	14.93	0.6921	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			264.89040	269.533	14.93	0.3079	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			821.99000	821.255	14.93	0.6891	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			268.59000	273.255	14.93	0.3109	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			834.62010	833.844	14.92	0.6950	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			261.22010	265.844	14.92	0.3050	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			14.22280		14.23690			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.54890		14.55430			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.85790		14.86840			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			16.57580		16.65110			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			424.74280	432.363	21.33	0.6042	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			217.84280	239.563	21.33	0.3958	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			418.84700	426.652	21.34	0.5994	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			221.94700	243.852	21.34	0.4006	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			430.68900	438.122	21.33	0.6089	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			213.78900	235.322	21.33	0.3911	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			771.56120	773.906	16.96	0.6318	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			367.26120	375.006	16.96	0.3682	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			765.79140	768.121	16.96	0.6290	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			371.49140	379.222	16.96	0.3710	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			777.36070	779.720	16.95	0.6346	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			363.06070	370.820	16.95	0.3654	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			907.22510	901.848	16.38	0.5956	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			568.82510	573.948	16.38	0.4044	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			902.16180	896.733	16.39	0.5934	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			573.76180	578.833	16.39	0.4066	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			897.11740	891.642	16.40	0.5913	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			578.71740	583.742	16.40	0.4087	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,400.78380	2,346.591	15.49	0.7601	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			479.68380	500.791	15.49	0.2399	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,393.81590	2,339.604	15.49	0.7590	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			482.71590	503.804	15.49	0.2410	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,407.75780	2,353.589	15.49	0.7612	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			476.65780	497.789	15.49	0.2388	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			2.11780		2.11880			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.13670		2.13730			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.15480		2.15600			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.23390		2.24420			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			1,825.20920	1,818.947	22.33	0.9298	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			37.20920	40.947	22.33	0.0702	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,732.50490	1,726.972	22.27	0.9182	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			44.50490	48.972	22.27	0.0818	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,640.98560	1,636.273	22.22	0.9052	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			52.98560	58.273	22.22	0.0948	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			168.95620	175.248	17.39	0.1524	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,317.01970	2,316.509	17.67	0.8676	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			144.01970	149.509	17.67	0.1324	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,229.04240	2,228.925	17.53	0.8578	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			156.04240	161.925	17.53	0.1422	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,141.95620	2,142.248	17.39	0.8476	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,844.55950	1,843.596	16.40	0.7199	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			484.55950	495.597	16.40	0.2801	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,777.01050	1,776.515	16.40	0.7064	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			517.01050	528.515	16.40	0.2936	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,913.53440	1,912.104	16.41	0.7332	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			453.53440	464.104	16.41	0.2668	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,374.14350	3,301.178	16.67	0.7528	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			732.14350	762.178	16.67	0.2472	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,304.49650	3,232.553	16.66	0.7452	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			762.49650	793.553	16.66	0.2548	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,444.60660	3,370.650	16.68	0.7603	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			702.60660	731.650	16.68	0.2397	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			2.22450		2.23360			0.0000	222,450.00	100	1,050
DKK / R	On	19/03/2018	Foreign Exchange Future			2.27260		2.28100			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.31950		2.32850			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.65220		2.67140			0.0000	0.00	0	0
Total DKK / R Future												222,450.00	100	1,050
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,160.99630	2,078.161	22.69	0.9445	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			24.99630	33.161	22.69	0.0555	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,356.17820	2,271.713	23.47	0.9553	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			20.17820	26.713	23.47	0.0447	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,258.44550	2,174.751	23.08	0.9502	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			22.44550	29.751	23.08	0.0498	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,468.19980	1,419.731	17.44	0.6805	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			458.19980	493.731	17.44	0.3195	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,403.61340	1,358.456	17.49	0.6635	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			493.61340	532.457	17.49	0.3365	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,534.52710	1,482.823	17.39	0.6973	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			424.52710	456.823	17.39	0.3027	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			669.02130	708.432	16.61	0.3403	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,693.46630	1,646.716	16.67	0.6462	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			708.46630	751.716	16.67	0.3538	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,815.98210	1,761.634	16.55	0.6732	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			630.98210	666.634	16.55	0.3268	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,754.02130	1,703.432	16.61	0.6597	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,582.40000	5,413.318	16.45	0.8695	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			368.40000	391.318	16.45	0.1305	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	2.16	Call			5,500.64290	5,331.533	16.45	0.8647	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			386.64290	409.533	16.45	0.1353	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,664.77680	5,495.701	16.45	0.8743	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			350.77680	373.701	16.45	0.1257	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												222,450.00	100	1,050
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.80140		1.80600			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.83240		1.83630			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.86130		1.86570			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.07520		2.08780			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			630.06960	613.373	22.64	0.6241	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			270.06960	299.373	22.64	0.3759	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			570.56400	556.123	22.70	0.5888	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			310.56400	342.123	22.70	0.4112	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			693.22130	674.221	22.59	0.6588	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			233.22130	260.221	22.59	0.3412	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,279.65180	1,259.771	17.37	0.7168	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			316.65180	335.771	17.37	0.2832	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,211.78750	1,193.089	17.38	0.6967	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			348.78750	369.088	17.38	0.3033	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,349.63140	1,328.577	17.36	0.7363	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			286.63140	304.577	17.36	0.2637	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,527.07270	1,504.466	16.66	0.6939	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			470.07270	491.466	16.66	0.3061	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,466.02650	1,444.417	16.74	0.6774	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			509.02650	531.417	16.74	0.3226	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,589.97630	1,566.366	16.58	0.7103	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			432.97630	453.366	16.58	0.2897	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			449.30350	483.107	17.00	0.1818	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,753.49590	3,660.993	17.02	0.8109	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			475.49590	508.993	17.02	0.1891	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,680.66070	3,587.787	17.03	0.8034	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			502.66070	535.787	17.03	0.1966	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,827.30350	3,735.107	17.00	0.8182	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			0.13550		0.13520			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13510		0.13490			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13470		0.13390			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13420		0.13390			0.0000	0.00	0	562

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71240		1.70400			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74340		1.73440			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.77340		1.76460			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90520		1.90050			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			9.61020		9.61790			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.74550		9.74950			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.87670		9.88220			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.94700		10.98680			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			144.92090	146.979	22.16	0.3778	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			337.02090	346.779	22.16	0.6222	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			141.60020	143.691	22.18	0.3715	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			343.70020	353.491	22.18	0.6285	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			148.30480	150.328	22.13	0.3841	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			330.40480	340.128	22.13	0.6159	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			543.00560	541.080	17.23	0.6418	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			243.50560	245.580	17.23	0.3582	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			537.05120	535.156	17.24	0.6377	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			247.55120	249.656	17.24	0.3623	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			549.00240	547.048	17.23	0.6459	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			239.50240	241.548	17.23	0.3541	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			516.42720	514.495	16.68	0.5369	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			474.22720	477.795	16.68	0.4631	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			511.74370	509.838	16.68	0.5337	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			479.54370	483.138	16.68	0.4663	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			521.14620	519.184	16.67	0.5401	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			468.94620	472.484	16.67	0.4599	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,453.85650	1,428.035	15.68	0.7260	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			387.05650	401.035	15.68	0.2740	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,447.52400	1,421.787	15.68	0.7242	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			390.72400	404.787	15.68	0.2758	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,460.20980	1,434.308	15.67	0.7278	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			383.40980	397.308	15.67	0.2722	0.00	0	0
Total NZ\$ / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R									0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.33670		1.34240			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.35010		1.35790			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.36250		1.37390			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.48900		1.49900			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		424.00000		367.000		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		324.00000		267.000		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		224.00000		167.000		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		579.00000		501.000		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		479.00000		401.000		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		379.00000		301.000		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		539.00000		425.000		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		439.00000		325.000		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		639.00000		525.000		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		1,790.00000		1,690.000		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		1,690.00000		1,590.000		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		1,890.00000		1,790.000		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			1.32640		1.32560			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.33080		1.32990			0.0000	0.00	0	0
QUANTO £ On 18/06/2018 Foreign Exchange Future			1.33490		1.33410			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			1.17540		1.17730			0.0000	0.00	0	30
QUANTO € On 19/03/2018 Foreign Exchange Future			1.18250		1.18420			0.0000	0.00	0	0
QUANTO € On 18/06/2018 Foreign Exchange Future			1.18940		1.19130			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	30
Total QUANTO € / \$												0.00	0	30
RAIN	On	18/12/2017	Foreign Exchange Future			24,861.81000		24,929.89000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,293.40000		25,350.35000			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			10.39400		10.39710			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.56580		10.56370			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.73000		10.73080			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.98000		12.02250			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			630.12940	630.949	21.01	0.8510	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			43.02940	46.949	21.01	0.1490	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			621.53480	622.465	20.99	0.8470	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			44.43480	48.465	20.99	0.1530	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			638.76220	639.472	21.03	0.8549	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			41.66220	45.472	21.03	0.1451	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			747.67970	752.553	16.09	0.7553	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			143.97970	146.753	16.09	0.2447	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			740.43270	745.315	16.09	0.7519	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			146.73270	149.515	16.09	0.2481	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			754.96360	759.827	16.09	0.7588	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			141.26360	144.027	16.09	0.2412	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			857.14880	859.818	15.30	0.7192	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			226.34880	229.818	15.30	0.2808	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			850.36140	853.052	15.30	0.7164	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			229.56140	233.052	15.30	0.2836	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			863.96700	866.618	15.30	0.7221	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			223.16700	226.618	15.30	0.2779	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,213.75170	2,179.610	15.49	0.8485	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			191.25170	199.610	15.49	0.1515	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,205.71520	2,171.646	15.49	0.8473	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			193.21520	201.647	15.49	0.1527	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,221.80600	2,187.589	15.49	0.8497	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			189.30600	197.589	15.49	0.1503	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			3.52930		3.56780			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.47490		3.51580			0.0000	3,009,263.40	866	433

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			3.41990		3.46080			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.37480		3.45830			0.0000	0.00	0	0
Total TRY / R Future												3,009,263.40	866	5,208
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			16.10950	12.641	19.15	0.1384	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			188.30950	223.341	19.15	0.8616	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			14.59030	11.496	19.19	0.1279	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			196.79030	232.196	19.19	0.8721	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			17.76020	13.887	19.11	0.1496	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			179.96020	214.587	19.11	0.8504	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			115.95440	98.776	15.13	0.4574	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			120.15440	143.876	15.13	0.5426	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			111.34490	94.630	15.13	0.4444	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			125.54490	149.730	15.13	0.5556	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			120.69830	103.050	15.13	0.4706	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			114.89830	138.150	15.13	0.5294	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			82.32940	71.884	15.44	0.3008	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			281.52940	311.984	15.44	0.6992	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			79.73310	69.575	15.47	0.2931	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			288.93310	319.675	15.47	0.7069	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			85.00080	74.262	15.41	0.3085	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			274.20080	304.362	15.41	0.6915	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			248.41450	212.317	16.48	0.4541	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			320.11450	367.517	16.48	0.5459	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			244.49960	208.968	16.51	0.4489	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			326.19960	374.168	16.51	0.5511	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			252.38210	215.716	16.46	0.4594	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			314.08210	360.916	16.46	0.5406	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												3,009,263.40	866	5,208
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38200		1.38950			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36780		1.37560			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34530		1.35380			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									1 033 805 473.90	75,456	1,875,431
Total Options									54 489 092.33	240,441	4,746,380
Grand Total:									1,088,294,566.23	315,897	6,621,811