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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/12/2017 Foreign Exchange Future			13.45030		13.53820			0.0000	3,241,522.30	241	0
\$ / R On 15/12/2017 Foreign Exchange Future			13.45670		13.53820			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.45670		13.54260			0.0000	1,868,260,944.50	138,835	270,760
\$ / R On 19/12/2017 Foreign Exchange Future			13.45250		13.54470			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.45670		13.54900			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.45880		13.55120			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.46930		13.56180			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.47350		13.56600			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			13.48180		13.57450			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.48600		13.57870			0.0000	0.00	0	677
\$ / R On 08/01/2018 Foreign Exchange Future			13.49440		13.58720			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.49650		13.58930			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			13.49860		13.59140			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.50280		13.59560			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			13.50900		13.60200			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			13.51110		13.60410			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.51530		13.60830			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.51750		13.61040			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.53040		13.62300			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.54340		13.63560			0.0000	0.00	0	2,430
\$ / R On 01/02/2018 Foreign Exchange Future			13.54560		13.63770			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/02/2018	Foreign Exchange Future			13.55640		13.64820			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.56070		13.65240			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.56930		13.66080			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.57150		13.66290			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.57580		13.66710			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.57800		13.66920			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.60270		13.69430			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			13.60470		13.69640			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.60680		13.69850			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.63310		13.72570			0.0000	0.00	0	2,641
\$ / R	On	19/03/2018	Foreign Exchange Future			13.64120		13.73420			0.0000	2,141,859,376.80	157,014	773,586
\$ / R	On	29/03/2018	Foreign Exchange Future			13.66240		13.75560			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.71760		13.81110			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.71980		13.81320			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.73040		13.82390			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.74950		13.84310			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.75370		13.84730			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.76010		13.85380			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.76220		13.85590			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.79620		13.89000			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			13.83450		13.92850			0.0000	340,287,196.50	24,597	140,124
\$ / R	On	29/06/2018	Foreign Exchange Future			13.85840		13.95240			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			13.86500		13.95890			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			13.90430		13.99790			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			13.91300		14.00650			0.0000	6,956,500.00	500	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			13.91520		14.00870			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			13.92820		14.02170			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			13.94350		14.03680			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			13.95660		14.04980			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			13.99590		14.08880			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.03300		14.12570			0.0000	140,330.00	10	3,797
\$ / R	On	28/09/2018	Foreign Exchange Future			14.05730		14.14990			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.11710		14.20950			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.12600		14.21830			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.13040		14.22270			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.14150		14.23370			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.15930		14.25140			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.19690		14.28890			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.22130		14.31310			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.22800		14.31970			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.26780		14.35940			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.37240		14.46400			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.45100		14.54240			0.0000	22,399,050.00	1,550	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.66030		14.75160			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.09340		15.18410			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.59700		15.68760			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	28/07/2020	Foreign Exchange Future			15.72490		15.81530			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.85820		15.94860			0.0000	0.00	0	0
Total \$ / R Future												4,383,144,920.10	322,747	1,296,193
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			335.99270	409.700	19.55	1.0000	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			14.19270	0.000	19.55	0.0000	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			144.88900	104.763	21.74	0.6814	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			153.08900	31.463	21.74	0.3186	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			311.03260	329.289	29.88	0.9345	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			69.23260	5.989	29.88	0.0655	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.13280	0.093	70.38	0.0004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,757.53280	3,843.393	70.38	0.9996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.12940	0.091	70.41	0.0004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,767.52940	3,853.391	70.41	0.9996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.13620	0.096	70.34	0.0004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Put			218.07260	240.727	36.85	0.5408	0.00	0	21,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Call			221.85790	160.656	36.91	0.4291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Put			239.25790	263.956	36.91	0.5709	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			186.28070	130.620	37.05	0.3709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			283.68070	313.920	37.05	0.6291	0.00	0	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			301.45120	333.815	37.11	0.6500	0.00	0	640
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Put			223.31660	246.422	36.86	0.5483	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Call			235.91660	173.122	36.86	0.4517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			34.88130	23.397	40.99	0.0891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			762.28130	836.697	40.99	0.9109	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Call			240.67260	177.427	36.85	0.4592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			56.96640	32.018	37.86	0.1233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			99.02560	61.693	37.51	0.2102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			456.42560	504.993	37.51	0.7898	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			2,061.58080	2,146.147	60.00	0.9899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			4.18080	2.847	60.00	0.0101	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			174.05120	120.515	37.11	0.3500	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			12.95740	9.057	51.89	0.0323	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			34.23970	22.995	41.17	0.0875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			771.63970	846.295	41.17	0.9125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			995.63410	911.723	42.45	0.9423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			13.03410	15.023	42.45	0.0577	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			614.36640	675.318	37.86	0.8767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			93.87760	108.852	36.97	0.3164	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			478.88180	529.451	37.56	0.8050	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			91.48180	56.151	37.56	0.1950	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			260.92490	288.365	36.98	0.6003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			203.52490	145.065	36.98	0.3997	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,370.35740	1,452.357	51.89	0.9677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			8.01450	7.926	49.98	0.0287	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			358.26760	397.063	37.26	0.7095	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	18/12/2017	Foreign Exchange Option	13.76	Call			140.86760	93.763	37.26	0.2905	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			800.58500	719.245	38.26	0.9110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			17.98500	22.545	38.26	0.0890	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			416.47760	345.552	36.97	0.6836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			7.10210	7.427	50.81	0.0267	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			810.27810	728.770	38.47	0.9130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			17.67810	22.070	38.47	0.0870	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			19.86780	14.061	47.05	0.0515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,077.26780	1,157.361	47.05	0.9485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,350.61450	1,264.626	49.98	0.9713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			27.60610	18.861	43.38	0.0709	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			87.85220	102.493	36.99	0.3027	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			430.45220	359.193	36.99	0.6973	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			385.14470	426.784	37.33	0.7340	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			127.74470	83.484	37.33	0.2660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,389.70210	1,304.127	50.81	0.9733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			18.97070	13.505	47.61	0.0492	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			14.81870	10.924	50.73	0.0388	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,272.21870	1,354.224	50.73	0.9612	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			73.95690	87.783	37.04	0.2696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			466.55690	394.483	37.04	0.7304	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			885.00610	962.161	43.38	0.9291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			61.67170	74.701	37.10	0.2385	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			103.42680	118.916	36.94	0.3374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			396.02680	325.616	36.94	0.6626	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			444.69610	373.108	37.01	0.7108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			82.09610	96.408	37.01	0.2892	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,106.37070	1,186.805	47.61	0.9508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			90.83130	105.638	36.98	0.3095	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,962.23780	2,046.604	58.84	0.9882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			4.83780	3.304	58.84	0.0118	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,152.97090	1,067.860	45.79	0.9582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			10.37090	11.160	45.79	0.0418	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			504.27170	431.401	37.10	0.7615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			160.67640	179.125	36.78	0.4487	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			96.45840	59.798	37.52	0.2050	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			463.85840	513.098	37.52	0.7950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			907.58320	824.642	40.56	0.9302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			14.98320	17.942	40.56	0.0698	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			423.43130	352.338	36.98	0.6905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			8.98310	6.218	54.32	0.0223	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			162.41310	111.017	37.16	0.3295	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			319.81310	354.317	37.16	0.6705	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,340.71900	1,254.757	49.77	0.9708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			8.11900	8.057	49.77	0.0292	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			303.27640	235.825	36.78	0.5513	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			1.95500	2.236	54.96	0.0085	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			207.79460	229.562	36.81	0.5256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			250.39460	186.262	36.81	0.4744	0.00	0	11,116
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,054.53130	970.103	43.70	0.9490	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			11.93130	13.403	43.70	0.0510	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,576.38310	1,659.518	54.32	0.9777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			66.39770	79.744	37.08	0.2507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,586.23280	1,669.412	54.44	0.9781	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			8.83280	6.112	54.44	0.0219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,699.24480	2,784.416	66.67	0.9961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			1.84480	1.116	66.67	0.0039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,794.55500	1,708.936	54.96	0.9915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			10.85200	7.549	53.05	0.0270	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			584.19280	509.722	37.21	0.8175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			41.59280	53.022	37.21	0.1825	0.00	0	10,500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,627.58520	3,713.427	69.92	0.9995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			0.18520	0.127	69.92	0.0005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			488.99770	416.444	37.08	0.7493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			4.33960	4.956	52.90	0.0180	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			409.59200	338.836	36.96	0.6767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			96.99200	112.136	36.96	0.3233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			44.93180	27.496	39.33	0.1055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			682.33180	750.796	39.33	0.8945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,468.25200	1,550.849	53.05	0.9730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			0.17160	0.118	70.03	0.0005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			49.16650	29.083	38.78	0.1118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			656.56650	722.383	38.78	0.8882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,517.41470	4,603.310	71.07	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.01470	0.010	71.07	0.0000	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,546.93960	1,461.656	52.90	0.9820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			606.04380	666.421	37.84	0.8731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,587.60520	3,673.439	69.78	0.9995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			0.20520	0.139	69.78	0.0005	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			22.19900	15.506	45.77	0.0573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,009.59900	1,088.806	45.77	0.9427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,657.57160	3,743.418	70.03	0.9995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			0.44940	0.287	68.70	0.0011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			23.31180	16.196	45.22	0.0601	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			980.71180	1,059.496	45.22	0.9399	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			332.40930	263.880	36.83	0.5893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			139.80930	157.180	36.83	0.4107	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			58.64380	33.121	37.84	0.1269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			533.05340	588.110	37.68	0.8374	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,697.55490	3,783.408	70.17	0.9996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			0.15490	0.108	70.17	0.0004	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			2.45100	1.655	64.63	0.0058	0.00	0	117,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,459.85100	2,544.955	64.63	0.9942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,277.84940	3,363.587	68.70	0.9989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,747.53620	3,833.396	70.34	0.9996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			314.71390	246.818	36.80	0.5666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			152.11390	170.118	36.80	0.4334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,008.27940	3,093.840	67.76	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			0.87940	0.540	67.76	0.0020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			75.65340	44.810	37.68	0.1626	0.00	0	19,000
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			506.87270	568.093	41.19	0.7578	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			121.57270	90.593	41.19	0.2422	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			471.56970	559.007	44.15	0.6660	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			180.56970	175.707	44.15	0.3340	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			274.26910	346.659	40.91	0.5081	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			325.46910	305.459	40.91	0.4919	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,470.36000	4,563.011	73.13	0.9959	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.56000	1.811	73.13	0.0041	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			359.82840	433.809	33.49	0.5666	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			281.62840	263.109	33.49	0.4334	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,272.38670	1,366.913	34.37	0.9054	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			38.38670	40.413	34.37	0.0946	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			1,002.91480	1,095.475	33.72	0.8508	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			68.91480	68.975	33.72	0.1492	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			262.73350	326.386	28.72	0.4635	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			407.23350	378.186	28.72	0.5365	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			537.95760	619.893	28.80	0.6566	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			216.65760	205.893	28.80	0.3434	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			536.83540	499.732	26.12	0.6185	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			1,119.48110	1,046.582	25.22	0.8835	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			32.28110	52.182	25.22	0.1165	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			199.63540	255.332	26.12	0.3815	0.00	0	20,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			573.03880	533.694	25.79	0.6395	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			183.73880	237.194	25.79	0.3605	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,234.66470	1,327.337	28.59	0.8717	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			63.96470	63.837	28.59	0.1283	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,343.35210	1,436.622	28.84	0.8905	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			52.65210	53.122	28.84	0.1095	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			780.30180	867.874	27.29	0.7468	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			151.70180	146.474	27.29	0.2532	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			564.45670	646.411	26.21	0.6461	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			240.05670	229.210	26.21	0.3539	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			457.23920	534.643	25.02	0.5799	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			309.23920	293.643	25.02	0.4201	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			708.43660	793.794	25.71	0.7064	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			190.43660	182.794	25.71	0.2936	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			421.49870	396.119	24.55	0.5182	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			319.49870	387.119	24.55	0.4818	0.00	0	238

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			336.57690	405.816	24.44	0.4929	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			410.67690	386.916	24.44	0.5071	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			585.91770	666.989	24.83	0.6420	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			254.21770	242.289	24.83	0.3580	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			267.36640	254.582	24.76	0.3716	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			559.06640	639.282	24.76	0.6284	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			465.70180	541.844	24.32	0.5734	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			326.10180	309.344	24.32	0.4266	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			569.04430	646.972	23.58	0.6167	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			292.04430	277.372	23.58	0.3833	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			623.68920	585.442	21.81	0.6242	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			238.08920	292.042	21.81	0.3758	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			257.94080	313.910	21.87	0.3942	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			593.54080	557.309	21.87	0.6058	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			654.82900	614.532	21.76	0.6424	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			219.22900	271.132	21.76	0.3576	0.00	0	17,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			0.00000	638.493	21.71	0.6569	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			0.00000	255.093	21.71	0.3431	4,974,317.40	19,500	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			0.00000	721.680	22.98	0.6392	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.00000	265.080	22.98	0.3608	9,807,952.60	37,000	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			536.24090	503.913	21.99	0.5688	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			300.64090	360.513	21.99	0.4312	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			823.77150	906.049	23.43	0.7109	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			209.37150	199.449	23.43	0.2891	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			611.51070	574.075	21.84	0.6168	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			245.91070	300.675	21.84	0.3832	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			764.80770	717.730	21.47	0.6995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			167.10770	212.130	21.47	0.3005	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,180.41580	2,271.940	25.27	0.9462	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			28.11580	27.540	25.27	0.0538	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			203.09250	252.730	21.60	0.3394	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			690.79250	648.329	21.60	0.6606	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,924.08530	2,014.897	25.04	0.9247	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			41.78530	40.497	25.04	0.0753	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,131.97750	1,064.520	21.06	0.8431	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			64.27750	88.920	21.06	0.1569	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,266.88620	2,358.573	25.35	0.9521	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			24.58620	24.173	25.35	0.0479	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,646.39210	1,735.868	24.79	0.8921	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			64.09210	61.468	24.79	0.1079	0.00	0	242
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			520.78090	593.062	21.97	0.5669	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			368.98090	349.462	21.97	0.4331	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			675.75060	634.886	21.13	0.6437	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			227.55060	278.486	21.13	0.3563	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			353.71670	335.088	21.93	0.4164	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			561.31670	634.388	21.93	0.5836	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,492.17380	1,579.520	23.97	0.8561	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			94.57380	90.220	23.97	0.1439	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			216.46460	265.485	20.94	0.3421	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			708.86460	666.184	20.94	0.6579	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			408.80080	386.855	21.36	0.4564	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			498.00080	567.555	21.36	0.5436	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			590.44190	663.443	21.62	0.5913	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			351.24190	332.743	21.62	0.4087	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			797.52430	875.620	22.08	0.6760	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			260.42430	247.120	22.08	0.3240	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			785.84900	862.681	21.92	0.6673	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			272.94900	258.481	21.92	0.3327	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			801.87510	878.426	21.91	0.6709	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			271.07510	256.426	21.91	0.3291	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			798.95170	869.523	21.04	0.6499	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			313.25170	292.223	21.04	0.3501	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			0.00000	612.985	20.39	0.5431	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			0.00000	415.685	20.39	0.4569	7,066,650.10	17,000	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			390.44470	442.820	19.88	0.4482	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			586.84470	547.520	19.88	0.5518	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			640.22580	597.841	19.76	0.5841	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			343.82580	393.141	19.76	0.4159	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			345.64980	394.428	19.72	0.4154	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			644.14980	601.228	19.72	0.5846	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			919.86540	987.161	20.57	0.6679	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			315.56540	290.261	20.57	0.3321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			322.74980	363.509	18.84	0.3777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			756.94980	704.709	18.84	0.6223	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			947.09540	885.347	18.48	0.7115	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			212.89540	244.147	18.48	0.2885	610,368.50	2,500	107,516
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,849.69510	1,931.668	22.28	0.8518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			422.45340	469.335	19.10	0.4442	0.00	0	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			23.64060	18.559	24.92	0.0290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,789.44060	3,877.359	24.92	0.9710	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			272.78910	250.765	20.78	0.2915	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			23.47440	18.398	24.93	0.0288	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,799.27440	3,887.198	24.93	0.9712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			23.80820	18.722	24.91	0.0292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,779.60820	3,867.522	24.91	0.9708	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			636.65340	590.535	19.10	0.5558	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			388.70330	358.508	20.04	0.3874	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			566.16120	621.468	19.49	0.5237	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			510.36120	472.668	19.49	0.4763	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			745.36930	693.696	18.86	0.6163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			331.16930	372.496	18.86	0.3837	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			1,078.58910	1,149.565	20.78	0.7085	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	14.25	Call			348.54790	320.950	20.26	0.3554	0.00	0	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			708.25790	768.928	19.88	0.5868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			422.45790	390.128	19.88	0.4132	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			540.55710	500.694	19.37	0.4965	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			526.35710	579.494	19.37	0.5035	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			774.50330	837.308	20.04	0.6126	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			626.11800	683.831	19.66	0.5517	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,125.09490	1,197.107	20.88	0.7205	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			259.29490	238.307	20.88	0.2795	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			515.41480	567.760	19.34	0.4977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			549.61480	508.960	19.34	0.5023	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			864.34790	929.750	20.26	0.6446	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			682.49420	742.274	19.81	0.5762	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			489.97880	453.504	19.57	0.4622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			595.77880	652.304	19.57	0.5378	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			447.65320	413.757	19.76	0.4319	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			663.45320	722.557	19.76	0.5681	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			470.31800	435.031	19.66	0.4483	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			843.25360	908.076	20.21	0.6374	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,077.27740	1,009.513	18.36	0.7610	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			163.07740	188.313	18.36	0.2390	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			455.09700	420.743	19.73	0.4373	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			650.89700	709.543	19.73	0.5627	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			436.69420	403.474	19.81	0.4238	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			112.42850	102.395	22.44	0.1361	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			741.05840	802.809	19.96	0.5999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			405.25840	374.009	19.96	0.4001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			1,101.75890	1,173.257	20.83	0.7145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			265.95890	244.457	20.83	0.2855	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			357.45360	329.276	20.21	0.3626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			296.84200	272.978	20.59	0.3124	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			220.78530	202.803	21.23	0.2443	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,276.58530	1,351.603	21.23	0.7557	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			242.32360	222.652	21.03	0.2642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,188.12360	1,261.452	21.03	0.7358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,948.22850	2,031.195	22.44	0.8639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			829.30970	893.736	20.18	0.6325	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			375.91040	346.535	20.11	0.3773	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			801.71040	865.335	20.11	0.6227	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			2,056.94450	2,140.896	22.61	0.8760	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			101.14450	92.096	22.61	0.1240	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,002.64200	1,071.778	20.59	0.6876	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,047.96730	1,118.228	20.70	0.7003	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			284.56000	261.640	20.69	0.3018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,040.36000	1,110.440	20.69	0.6982	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,063.24060	1,133.859	20.74	0.7044	0.00	0	850

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	14.52	Call			277.44060	255.059	20.74	0.2956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			363.50970	334.936	20.18	0.3675	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			75.63450	88.242	18.15	0.1332	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			537.41970	591.342	19.41	0.5093	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			531.61970	492.542	19.41	0.4907	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,244.18400	1,318.605	21.16	0.7486	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			228.38400	209.805	21.16	0.2514	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			282.16730	259.428	20.70	0.2997	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			522.94510	484.506	19.44	0.4849	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,366.97340	1,443.550	21.43	0.7742	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			201.17340	184.750	21.43	0.2258	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			412.06040	380.382	19.93	0.4053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			727.86040	789.182	19.93	0.5947	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,449.83450	1,369.442	18.15	0.8668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			462.52810	511.566	19.20	0.4682	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,408.65430	1,485.898	21.52	0.7822	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			192.85430	177.098	21.52	0.2178	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			989.45940	925.095	18.42	0.7286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			195.25940	223.895	18.42	0.2714	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			548.74510	603.306	19.44	0.5151	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			208.09180	191.117	21.36	0.2324	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			804.56100	750.049	18.74	0.6465	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			290.36100	328.849	18.74	0.3535	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,272.66110	1,198.404	18.25	0.8226	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			108.46110	127.204	18.25	0.1774	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			596.72810	552.766	19.20	0.5318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			646.95100	600.285	19.08	0.5618	3,001,423.00	5,000	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,450.68690	1,528.571	21.61	0.7899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			184.88690	169.771	21.61	0.2101	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,010.13330	1,079.471	20.61	0.6898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			294.33330	270.671	20.61	0.3102	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,333.89180	1,409.917	21.36	0.7676	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			366.14430	409.716	18.96	0.4080	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,673.65760	1,753.582	21.99	0.8273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			147.85760	134.782	21.99	0.1727	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			695.32250	755.549	19.84	0.5815	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			429.52250	396.749	19.84	0.4185	991,871.50	2,500	12,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			412.75100	459.085	19.08	0.4382	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			45.12360	52.189	18.85	0.0837	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,492.86440	2,579.852	23.30	0.9141	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			67.06440	61.052	23.30	0.0859	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,414.18540	1,336.066	18.17	0.8590	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			79.98540	94.866	18.17	0.1410	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			700.34430	650.916	18.96	0.5920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			302.26330	341.605	18.78	0.3626	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			462.65160	427.835	19.69	0.4427	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	13.91	Put		638.45160	696.635	19.69	0.5573	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		369.66160	340.689	20.15	0.3724	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		815.46160	879.489	20.15	0.6276	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,779.32360	1,693.389	18.85	0.9163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		95.94410	87.355	22.70	0.1183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,342.87440	2,428.962	23.06	0.9026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		77.07440	70.162	23.06	0.0974	0.00	0	13,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,885.39480	1,967.739	22.34	0.8563	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		119.59480	108.939	22.34	0.1437	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		786.46330	732.805	18.78	0.6374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		357.20580	400.218	18.93	0.4019	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		899.40820	840.611	18.57	0.6911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		235.20820	269.411	18.57	0.3089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,330.14510	1,254.239	18.21	0.8381	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		95.94510	113.040	18.21	0.1619	0.00	0	26,200
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,111.74410	2,196.155	22.70	0.8817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		123.89510	112.868	22.28	0.1482	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,375.28120	1,451.994	21.45	0.7758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		199.48120	183.194	21.45	0.2242	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,544.32720	1,622.785	21.77	0.8065	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		168.52720	153.985	21.77	0.1935	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		711.40580	661.419	18.93	0.5981	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		1,128.92390	1,199.949	20.59	0.7074	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		284.52390	262.349	20.59	0.2926	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		912.77980	975.345	19.42	0.6153	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		433.87980	402.945	19.42	0.3847	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,450.69810	1,524.754	20.58	0.7450	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		263.89810	244.554	20.58	0.2550	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,143.65810	2,225.024	21.68	0.8467	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		146.85810	134.824	21.68	0.1533	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		606.85920	659.042	18.55	0.4951	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		630.75920	589.442	18.55	0.5049	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		2,007.75140	2,087.545	21.35	0.8264	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		171.65140	157.945	21.35	0.1736	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		1,639.92190	1,715.359	20.79	0.7734	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		233.82190	215.759	20.79	0.2266	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		630.63300	590.251	18.50	0.4960	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		647.53300	700.751	18.50	0.5040	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		1,977.65450	2,056.355	21.12	0.8140	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		190.75450	175.855	21.12	0.1860	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		184.55530	209.346	17.36	0.2268	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		1,287.65530	1,218.846	17.36	0.7732	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		996.57580	1,059.482	19.27	0.6228	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		443.87580	413.182	19.27	0.3772	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		2,088.40200	2,167.907	21.17	0.8234	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		182.20200	168.007	21.17	0.1766	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,067.60490	1,132.161	19.35	0.6401	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			421.40490	392.261	19.35	0.3599	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,294.23090	1,225.609	17.29	0.7707	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			190.43090	215.509	17.29	0.2293	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			928.60040	989.612	19.05	0.5989	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			484.50040	451.812	19.05	0.4011	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			628.66870	678.550	18.13	0.4764	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			718.66870	674.750	18.13	0.5236	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,194.02710	2,273.228	21.05	0.8207	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			194.02710	179.428	21.05	0.1793	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,800.39340	1,875.098	20.49	0.7690	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			260.39340	241.298	20.49	0.2310	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			661.81880	711.423	18.00	0.4756	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,190.65370	3,277.360	22.28	0.8880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			119.15370	111.860	22.28	0.1120	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,455.85900	3,543.812	22.75	0.9011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			104.35900	98.312	22.75	0.0989	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,789.49240	1,711.191	16.81	0.8585	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			110.99240	126.691	16.81	0.1415	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			791.33850	745.289	17.89	0.5445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			612.83850	660.789	17.89	0.4555	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,389.32190	3,476.984	22.64	0.8980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			107.82190	101.484	22.64	0.1020	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			588.39880	551.907	18.55	0.4375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			909.89880	967.407	18.55	0.5625	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,781.07770	1,702.937	16.81	0.8569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			112.57770	128.437	16.81	0.1431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			724.01880	681.062	18.08	0.5111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			695.51880	746.562	18.08	0.4889	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,864.20990	2,947.977	21.69	0.8685	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			142.70990	132.477	21.69	0.1315	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			763.78160	718.840	17.96	0.5311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			645.28160	694.340	17.96	0.4689	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,115.37380	3,201.681	22.14	0.8839	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			123.87380	116.181	22.14	0.1161	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,099.53150	1,161.379	18.93	0.6162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			498.03150	465.879	18.93	0.3838	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			915.54420	864.676	17.60	0.6017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			487.04420	530.176	17.60	0.3983	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			768.31470	723.187	17.95	0.5333	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			639.81470	688.687	17.95	0.4667	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			0.00000	1,670.102	16.82	0.8506	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			0.00000	135.602	16.82	0.1494	6,644,498.00	49,000	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			0.00000	1,761.815	20.08	0.7359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.00000	296.315	20.08	0.2641	14,519,454.60	49,000	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,098.71100	2,175.303	20.65	0.7947	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			237.21100	219.803	20.65	0.2053	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			86.39500	81.848	23.47	0.0827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,857.89500	3,947.348	23.47	0.9173	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			86.01920	81.504	23.48	0.0823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,867.51920	3,957.004	23.48	0.9177	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			86.77150	82.194	23.45	0.0830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,848.27150	3,937.694	23.45	0.9170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,183.56450	1,121.089	17.14	0.7048	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			305.06450	336.588	17.14	0.2952	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,618.51360	2,699.985	21.34	0.8490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			167.01360	154.485	21.34	0.1510	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,217.09950	1,153.614	17.11	0.7158	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			288.59950	319.114	17.11	0.2842	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,536.50780	1,606.792	19.81	0.7099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			355.00780	331.292	19.81	0.2901	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			844.10300	795.967	17.76	0.5695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			555.60300	601.467	17.76	0.4305	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,560.44410	1,631.080	19.85	0.7141	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			348.94410	325.580	19.85	0.2859	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,584.44870	1,510.855	16.87	0.8166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			155.94870	176.355	16.87	0.1834	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,943.11510	2,851.285	16.96	0.9746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.61510	16.785	16.96	0.0254	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			814.95850	767.969	17.83	0.5558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			586.45850	633.469	17.83	0.4442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,005.06800	1,923.043	16.77	0.8940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			76.56800	88.543	16.77	0.1060	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,244.35770	1,180.068	17.09	0.7244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			275.85770	305.568	17.09	0.2756	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,461.30400	2,373.597	16.69	0.9464	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			32.80400	39.097	16.69	0.0536	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,393.56190	1,325.125	16.99	0.7684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			215.06190	240.625	16.99	0.2316	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,854.11820	1,927.688	20.31	0.7616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			282.61820	262.188	20.31	0.2384	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,229.17580	1,294.227	19.20	0.6477	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			447.67580	418.727	19.20	0.3523	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,026.16830	971.244	17.36	0.6480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			397.66830	436.744	17.36	0.3520	10,700,220.65	24,500	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,303.81960	1,370.279	19.35	0.6643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			422.31960	394.779	19.35	0.3357	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,105.51720	1,045.951	17.21	0.6780	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			347.01720	381.451	17.21	0.3220	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,665.10080	1,589.303	16.84	0.8342	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			136.60080	154.803	16.84	0.1658	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,745.38920	2,827.802	21.51	0.8596	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			153.88920	142.302	21.51	0.1404	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,718.10520	2,800.321	21.47	0.8574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			156.60520	144.821	21.47	0.1426	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,074.02350	1,016.704	17.27	0.6665	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			365.52350	402.204	17.27	0.3335	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,879.02860	1,952.930	20.35	0.7652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			277.52860	257.430	20.35	0.2348	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			936.85570	885.187	17.55	0.6109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			468.35570	510.687	17.55	0.3891	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,421.66090	2,501.492	21.09	0.8307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			190.16090	175.992	21.09	0.1693	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			926.15140	874.880	17.57	0.6063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			477.65140	520.380	17.57	0.3937	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,551.16080	3,639.507	22.92	0.9053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			99.66080	94.007	22.92	0.0947	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			682.32760	641.525	18.21	0.4894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			753.82760	807.025	18.21	0.5106	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,796.37300	1,869.144	20.23	0.7529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			294.87300	273.644	20.23	0.2471	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			754.78180	710.206	17.98	0.5266	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			656.28180	705.706	17.98	0.4734	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,645.60250	2,727.280	21.38	0.8514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			164.10250	151.780	21.38	0.1486	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			643.16590	604.136	18.35	0.4683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			814.66590	869.636	18.35	0.5317	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			750.31880	705.923	18.00	0.5244	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			647.96950	696.350	17.90	0.4610	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			800.36950	754.750	17.90	0.5390	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,363.18020	2,441.690	20.92	0.8155	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			215.58020	200.090	20.92	0.1845	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,951.87780	2,025.772	20.36	0.7658	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			284.27780	264.172	20.36	0.2342	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			750.20450	802.136	18.09	0.4979	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			729.10450	687.136	18.09	0.5021	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			660.33970	707.484	17.77	0.4509	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			858.23970	811.784	17.77	0.5491	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,212.37150	2,287.049	20.47	0.7800	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			278.87150	260.049	20.47	0.2200	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			888.53790	942.260	18.23	0.5270	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			705.03790	665.260	18.23	0.4730	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,027.20130	2,099.721	20.22	0.7566	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			313.70130	292.722	20.22	0.2434	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			613.18750	577.325	18.56	0.4249	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,056.68750	1,114.325	18.56	0.5751	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			952.38100	1,007.574	18.35	0.5452	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			671.08100	632.774	18.35	0.4548	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	31/07/2018	Foreign Exchange Option	13.80	Put			666.05970	712.302	17.70	0.4459	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			887.75970	840.502	17.70	0.5541	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,537.43450	2,614.804	20.84	0.8100	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			239.13450	223.004	20.84	0.1900	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,108.18940	2,181.412	20.28	0.7620	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			309.88940	289.612	20.28	0.2380	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			268.45970	250.736	20.62	0.2077	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			141.34600	161.741	16.41	0.1577	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,858.14600	1,785.241	16.41	0.8423	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			878.78890	832.644	17.73	0.5452	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			701.98890	749.144	17.73	0.4548	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,411.65970	2,487.236	20.62	0.7923	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,177.25020	1,235.697	18.63	0.5911	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			607.05020	572.297	18.63	0.4089	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			327.53070	307.848	20.29	0.2375	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			680.91330	726.576	17.56	0.4328	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			969.71330	922.476	17.56	0.5672	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,737.31370	2,814.705	20.85	0.8082	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			256.11370	240.605	20.85	0.1918	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,288.73070	2,361.948	20.29	0.7625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,572.84740	1,506.354	16.63	0.7519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			297.14740	323.354	16.63	0.2481	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,144.26600	3,055.194	15.32	0.9707	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.56600	22.194	15.32	0.0293	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,555.80350	1,619.316	19.10	0.6455	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			541.50350	512.316	19.10	0.3545	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,820.94870	1,752.385	16.28	0.8123	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			195.24870	219.385	16.28	0.1877	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,356.31530	2,428.993	20.24	0.7597	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			342.01530	321.993	20.24	0.2403	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,214.24890	2,285.341	20.06	0.7430	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			369.94890	348.341	20.06	0.2570	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,272.45310	2,344.213	20.13	0.7500	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			358.15310	337.213	20.13	0.2500	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,497.43900	1,432.698	16.69	0.7323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			331.73900	359.698	16.69	0.2677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			611.06020	653.125	17.28	0.3978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,086.76020	1,036.125	17.28	0.6022	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,047.12190	997.851	17.38	0.5870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			651.42190	694.851	17.38	0.4130	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,741.10740	1,674.250	16.45	0.7933	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			225.40740	251.250	16.45	0.2067	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,244.19710	1,186.153	16.94	0.6579	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			478.49710	513.153	16.94	0.3421	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,305.90020	2,378.031	20.18	0.7539	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			351.60020	331.031	20.18	0.2461	0.00	0	2,179

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,712.75920	1,646.513	16.51	0.7862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			237.05920	263.513	16.51	0.2138	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,310.53580	1,250.456	16.87	0.6788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			434.83580	467.456	16.87	0.3212	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,483.59270	2,557.584	20.40	0.7735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			319.29270	300.584	20.40	0.2265	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,124.99570	3,206.217	21.25	0.8289	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			230.69570	219.217	21.25	0.1711	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			612.83320	580.528	18.75	0.3924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,357.13320	1,417.528	18.75	0.6076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			618.51440	585.959	18.72	0.3954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,342.81440	1,402.959	18.72	0.6046	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,433.31450	2,353.160	15.16	0.9208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			57.61450	70.160	15.16	0.0792	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			615.66430	583.237	18.74	0.3939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,349.96430	1,410.237	18.74	0.6061	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			693.22350	737.405	17.44	0.4220	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,043.12350	994.705	17.44	0.5780	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,920.54870	2,997.800	20.88	0.8073	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			270.44870	255.100	20.88	0.1927	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,444.12230	2,517.147	20.30	0.7623	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			344.02230	324.447	20.30	0.2377	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,104.80040	1,157.486	18.12	0.5282	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			824.30040	784.586	18.12	0.4718	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,493.74540	1,553.490	18.76	0.6093	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			652.04540	619.490	18.76	0.3907	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			705.41690	747.609	17.31	0.4102	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,128.11690	1,078.009	17.31	0.5898	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,090.03340	3,166.243	20.87	0.8031	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			292.73340	276.643	20.87	0.1969	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,612.30120	2,684.660	20.30	0.7611	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			365.00120	345.060	20.30	0.2389	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,111.40870	1,062.551	17.35	0.5811	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			737.70870	781.051	17.35	0.4189	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,901.40530	2,975.979	20.60	0.7853	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			325.10530	307.479	20.60	0.2147	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			82.63380	96.044	14.86	0.0969	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,416.33380	2,337.544	14.86	0.9031	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,352.28340	1,408.241	18.44	0.5736	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			743.68340	707.541	18.44	0.4264	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			715.07480	756.271	17.21	0.4004	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,203.97480	1,153.171	17.21	0.5996	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,325.25730	3,402.698	21.05	0.8043	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			304.15730	289.598	21.05	0.1957	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,790.36920	2,862.547	20.35	0.7624	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			379.26920	359.447	20.35	0.2376	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		1,960.54850	2,023.201	19.26	0.6615	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		583.64850	554.501	19.26	0.3385	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		643.56450	681.871	17.00	0.3719	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		1,306.66450	1,253.171	17.00	0.6281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		748.49410	713.590	18.56	0.4141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,498.79410	1,555.590	18.56	0.5859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		745.58510	710.792	18.57	0.4128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,505.88510	1,562.792	18.57	0.5872	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		3,251.81550	3,326.614	20.85	0.7929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		331.51550	314.614	20.85	0.2071	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,732.53920	1,666.476	16.49	0.7416	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		372.83920	398.476	16.49	0.2584	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		742.68860	708.001	18.58	0.4115	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,512.98860	1,570.001	18.58	0.5885	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		727.18760	767.194	17.19	0.3907	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		1,286.58760	1,234.994	17.19	0.6093	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,546.41280	3,623.310	21.32	0.8017	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		325.81280	311.110	21.32	0.1983	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,970.74380	3,042.692	20.52	0.7612	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		400.14380	380.492	20.52	0.2388	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,528.34590	1,582.342	18.66	0.5573	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		892.34590	854.742	18.66	0.4427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		908.50210	871.803	18.89	0.4338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,676.10210	1,730.803	18.89	0.5662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,381.07480	1,330.416	17.57	0.5954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		888.67480	929.416	17.57	0.4046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		905.54370	868.940	18.90	0.4327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,683.14370	1,737.940	18.90	0.5673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		902.59630	866.094	18.91	0.4316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,690.19630	1,745.094	18.91	0.5684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,467.48820	1,418.508	17.99	0.5784	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,095.88820	1,138.208	17.99	0.4216	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,476.02750	1,426.782	17.97	0.5809	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,084.42750	1,126.482	17.97	0.4191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,471.75450	1,422.638	17.98	0.5796	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,090.15450	1,132.338	17.98	0.4204	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		1,369.95050	1,327.932	19.18	0.4849	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,005.85050	2,054.532	19.18	0.5151	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		1,376.36550	1,334.205	19.17	0.4866	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,992.26550	2,040.805	19.17	0.5134	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,439.55120	5,509.318	23.06	0.7583	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		623.65120	602.718	23.06	0.2417	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		1,373.14920	1,331.069	19.17	0.4858	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,999.04920	2,047.669	19.17	0.5142	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,561.16950	1,595.729	18.70	0.4037	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		2,084.55250	2,028.645	18.71	0.5955	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	12/06/2020	Foreign Exchange Option	15.17	Put			1,566.95250	1,601.645	18.71	0.4045	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,080.34500	2,024.581	18.72	0.5946	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,572.74500	1,607.581	18.72	0.4054	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,088.76950	2,032.729	18.70	0.5963	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,678.94770	1,715.174	18.87	0.4100	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,124.24770	2,070.074	18.87	0.5900	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,257.61610	2,201.874	18.88	0.6020	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,669.01610	1,703.674	18.88	0.3980	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,266.17180	2,210.197	18.87	0.6036	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,657.57180	1,691.997	18.87	0.3964	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,261.89460	2,206.031	18.87	0.6028	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,663.29460	1,697.831	18.87	0.3972	0.00	0	0
Total \$ / R Option												58,316,756.35	206,000	4,943,263
Total \$ / R												4,441,461,676.45	528,747	6,239,456
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.45670		13.54260			0.0000	0.00	0	333
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.64120		13.73420			0.0000	0.00	0	399
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.83450		13.92850			0.0000	0.00	0	86
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.03300		14.12570			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.19000		15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.66030		14.75160			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	818
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			14,430.13610	9,648.221	37.25	0.2968	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			35,170.13610	38,978.221	37.25	0.7032	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			14,086.76340	9,376.270	37.26	0.2905	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			35,826.76340	39,706.270	37.26	0.7095	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			14,779.73180	9,926.321	37.23	0.3032	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			34,519.73180	38,256.321	37.23	0.6968	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			54,055.70890	50,069.395	19.37	0.4965	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			52,635.70890	57,949.395	19.37	0.5035	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			53,607.47970	49,660.350	19.39	0.4936	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			53,187.47970	58,540.350	19.39	0.5064	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			54,506.94620	50,481.363	19.36	0.4994	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			52,086.94620	57,361.363	19.36	0.5006	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			71,118.18960	66,897.242	18.12	0.5046	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			71,268.18960	76,447.242	18.12	0.4954	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			70,694.42870	66,498.416	18.13	0.5024	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			71,844.42870	77,048.416	18.13	0.4976	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			71,543.81550	67,297.877	18.10	0.5068	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			70,693.81550	75,847.877	18.10	0.4932	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			91,866.51050	87,397.890	17.72	0.5350	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			80,296.51050	85,097.890	17.72	0.4650	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			91,436.64810	86,983.659	17.73	0.5332	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			80,866.64810	85,683.659	17.73	0.4668	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		14.00	Call			92,298.78820	87,814.009	17.70	0.5368	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Put			79,728.78820	84,514.009	17.70	0.4632	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			7,040.26150	7,321.354	1.03	0.5486	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call			5,843.11200	6,128.423	1.01	0.5020	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			5,843.11200	6,128.423	1.01	0.4980	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			5,428.25280	5,712.338	1.02	0.4764	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			6,428.25280	6,712.338	1.02	0.5236	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			5,040.26150	5,321.354	1.03	0.4514	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			147,175.44530	142,263.803	17.98	0.5796	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			109,015.44530	113,233.803	17.98	0.4204	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			146,748.81620	141,850.751	17.99	0.5784	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			109,588.81620	113,820.751	17.99	0.4216	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			147,602.75010	142,678.216	17.97	0.5809	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			108,442.75010	112,648.216	17.97	0.4191	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	818
£ / R	On 15/12/2017	Foreign Exchange Future				18.04820		18.10050			0.0000	0.00	0	10
£ / R	On 18/12/2017	Foreign Exchange Future				18.04820		18.10750			0.0000	35,175,941.80	1,949	44,245
£ / R	On 31/01/2018	Foreign Exchange Future				18.21130		18.27930			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future				18.31020		18.37710			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				18.35580		18.42430			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				18.36890		18.43860			0.0000	32,163,943.90	1,751	196,426
£ / R	On 18/06/2018	Foreign Exchange Future				18.69060		18.76060			0.0000	39,250,260.00	2,100	7,282
£ / R	On 17/09/2018	Foreign Exchange Future				19.02210		19.08950			0.0000	0.00	0	3,626
£ / R	On 14/06/2019	Foreign Exchange Future				19.79310		19.85500			0.0000	0.00	0	0
Total £ / R Future												106,590,145.70	5,800	251,654
£ / R	On 15/12/2017	Foreign Exchange Option		18.66	Put			624.55720	644.605	55.27	0.8724	0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option		18.66	Call			65.05720	32.805	55.27	0.1276	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			0.00260	0.001	71.22	0.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			7,032.50260	7,091.801	71.22	1.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Put			363.49850	382.763	39.74	0.5716	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Call			270.99850	230.963	39.74	0.4284	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Put			1,715.41550	1,771.303	52.41	0.9516	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Call			22.91550	19.503	52.41	0.0484	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			0.00260	0.001	71.22	0.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,042.50260	7,101.801	71.22	1.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			0.00250	0.001	71.22	0.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,052.50250	7,111.801	71.22	1.0000	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Put			964.60450	1,022.974	22.77	0.6608	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Call			333.90450	324.274	22.77	0.3392	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option		19.23	Put			1,223.40110	1,271.611	20.95	0.6777	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option		19.23	Call			370.50110	351.811	20.95	0.3223	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Put			1,107.44130	1,149.554	20.20	0.6246	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	15/03/2018	Foreign Exchange Option	19.05	Call			481.74130	455.354	20.20	0.3754	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,459.67760	1,404.831	19.09	0.7598	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			251.07760	265.931	19.09	0.2402	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,474.59640	1,419.493	19.10	0.7635	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			245.99640	260.593	19.10	0.2365	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,635.68490	1,578.035	19.11	0.8004	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			197.08490	209.135	19.11	0.1996	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,943.35300	1,997.743	21.15	0.7880	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			241.95300	226.643	21.15	0.2120	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,467.12760	1,412.153	19.09	0.7617	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			248.52760	263.253	19.09	0.2383	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,075.38800	1,116.986	20.00	0.6103	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			513.98800	485.887	20.00	0.3897	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,442.44620	1,393.103	18.04	0.6570	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			571.84620	592.503	18.04	0.3430	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			0.00000	1,642.127	18.02	0.7177	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			0.00000	451.527	18.02	0.2823	225,763.45	500	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,436.46900	1,387.212	18.05	0.6554	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			575.86900	596.612	18.05	0.3446	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			0.00000	2,150.883	19.60	0.7107	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			0.00000	441.483	19.60	0.2893	220,741.30	500	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,430.51380	1,381.339	18.05	0.6538	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			579.91380	600.739	18.05	0.3462	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,621.47620	1,579.408	17.72	0.6365	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			771.97620	797.308	17.72	0.3635	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,615.88070	1,573.880	17.73	0.6352	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			776.38070	801.780	17.73	0.3648	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,610.30610	1,568.365	17.73	0.6338	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			780.80610	806.266	17.73	0.3662	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,296.07360	2,262.405	17.31	0.6514	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,081.07360	1,109.305	17.31	0.3486	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,307.49660	2,273.743	17.31	0.6533	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,072.49660	1,100.643	17.31	0.3467	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,301.77560	2,268.069	17.31	0.6524	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,076.77560	1,104.969	17.31	0.3476	0.00	0	0
Total £ / R Option												446,504.75	1,000	4,700
Total £ / R												107,036,650.45	6,800	256,354
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11947		0.11970			0.0000	0.00	0	80
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12176		0.12209			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12416		0.12450			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12669		0.12701			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13895		0.13921			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	195

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	0.13	Call			4.75470	3.037	38.07	0.0179	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,034.95470	1,056.237	38.07	0.9821	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			972.81720	949.652	37.44	0.9833	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			3.01720	2.852	37.44	0.0167	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			120.05870	92.465	23.43	0.4329	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			150.25870	145.665	23.43	0.5671	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			616.81010	588.951	20.18	0.5764	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			407.61010	413.251	20.18	0.4236	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			259.67070	243.647	21.97	0.2986	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,050.47070	1,067.947	21.97	0.7014	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,291.63900	1,260.012	18.93	0.8643	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			82.43900	84.312	18.93	0.1357	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			522.18120	502.902	21.01	0.4084	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,072.58120	1,087.002	21.01	0.5916	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			323.72660	313.674	23.73	0.2662	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,874.12660	1,897.774	23.73	0.7338	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			934.73620	907.156	19.55	0.6232	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			485.13620	491.256	19.55	0.3768	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			299.10000	330.700	1.0000	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,299.10000	1,330.700	1.0000	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			700.90000	669.300	1.0000	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000	0.0000	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,883.58480	1,859.285	20.86	0.6511	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			962.98480	964.484	20.86	0.3489	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,450.43460	1,432.023	21.85	0.5420	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,529.83460	1,537.223	21.85	0.4580	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,399.41100	2,372.284	18.95	0.7728	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			478.81100	477.484	18.95	0.2272	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	195
€ / R	On	15/12/2017	Foreign Exchange Future			15.88270		15.90800			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			15.88270		15.91490			0.0000	600,302,529.20	37,796	88,271
€ / R	On	27/12/2017	Foreign Exchange Future			15.90350		15.94420			0.0000	0.00	0	800
€ / R	On	30/01/2018	Foreign Exchange Future			16.03070		16.00950			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			16.04710		16.08700			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.14410		16.18270			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.19410		16.23410			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.20740		16.24860			0.0000	875,313,051.80	54,007	83,746
€ / R	On	29/03/2018	Foreign Exchange Future			16.24400		16.28510			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.53590		16.57700			0.0000	27,945,671.00	1,690	3,541
€ / R	On	17/09/2018	Foreign Exchange Future			16.87860		16.91820			0.0000	4,219,650.00	250	5,392
€ / R	On	14/12/2018	Foreign Exchange Future			17.22290		17.25960			0.0000	0.00	0	1,928

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 Future			17.98830		18.02560			0.0000	0.00	0	0
Total € / R Future												1,507,780,902.00	93,743	183,777
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			634.47420	638.008	31.24	0.9918	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			22.47420	0.708	31.24	0.0082	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			142.95680	106.005	34.45	0.2979	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			428.05680	423.305	34.45	0.7021	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			313.57110	274.872	34.94	0.5640	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			198.67110	192.172	34.94	0.4360	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,788.47950	1,756.083	49.82	0.9883	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			3.57950	3.383	49.82	0.0117	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			680.49890	684.831	33.91	0.8660	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			65.39890	37.531	33.91	0.1340	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			216.81250	177.600	34.78	0.4270	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			301.91250	294.900	34.78	0.5730	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.01450	0.096	81.77	0.0003	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,495.11450	5,527.396	81.77	0.9997	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,917.39220	1,885.043	50.80	0.9918	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			2.49220	2.343	50.80	0.0082	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			434.54900	398.203	34.94	0.6947	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			119.64900	115.503	34.94	0.3053	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			3.84150	1.846	49.22	0.0070	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,138.94150	2,169.146	49.22	0.9930	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			567.53400	567.388	34.14	0.8056	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			92.43400	60.088	34.14	0.1944	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			54.58900	29.144	33.80	0.1092	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			739.68900	746.444	33.80	0.8908	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.77570	1.800	49.27	0.0068	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,148.87570	2,179.100	49.27	0.9932	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			3.71120	1.755	49.31	0.0067	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,158.81120	2,189.055	49.31	0.9933	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			207.48520	244.827	31.13	0.3686	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			531.68520	528.327	31.13	0.6314	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			0.00000	462.438	20.84	0.4749	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			0.00000	493.138	20.84	0.5251	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			327.05370	361.085	20.60	0.4032	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			614.05370	608.185	20.60	0.5968	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			689.29460	724.901	19.66	0.5546	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			461.99460	459.001	19.66	0.4454	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,110.15650	1,148.159	20.02	0.6706	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			334.25650	332.259	20.02	0.3294	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			349.39580	346.690	19.83	0.3367	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,503.10800	1,476.500	17.88	0.8407	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			114.50800	129.100	17.88	0.1593	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,494.86420	1,468.401	17.88	0.8388	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			116.26420	131.001	17.88	0.1612	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	15.10	Put		162.45920	180.619	17.96	0.2066	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		1,511.37180	1,484.621	17.87	0.8425	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		112.77180	127.221	17.87	0.1575	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		38.83050	43.850	19.21	0.0614	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		2,287.43050	2,251.250	19.21	0.9386	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		1,100.79580	1,139.290	19.83	0.6633	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		507.25710	502.375	19.18	0.4467	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		549.61400	544.033	19.03	0.4734	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		691.01400	726.633	19.03	0.5266	0.00	0	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		1,350.03980	1,326.237	17.94	0.8038	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		151.43980	168.837	17.94	0.1962	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		1,311.05920	1,288.019	17.96	0.7934	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		758.65710	794.975	19.18	0.5533	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		1,254.80810	1,293.611	19.80	0.6882	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		329.90810	327.611	19.80	0.3118	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		1,098.67180	1,083.608	16.99	0.6301	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		521.67180	547.708	16.99	0.3699	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		1,408.31240	1,387.320	16.67	0.7268	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		331.31240	351.420	16.67	0.2732	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		1,401.48720	1,380.597	16.67	0.7250	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		334.48720	354.697	16.67	0.2750	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		875.96820	864.321	17.38	0.5434	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		738.96820	768.421	17.38	0.4566	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		1,415.15400	1,394.059	16.67	0.7286	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		328.15400	348.159	16.67	0.2714	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		2,413.75790	2,380.858	16.80	0.9032	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		86.75790	94.958	16.80	0.0968	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		1,585.34350	1,561.810	16.59	0.7712	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		258.34350	275.910	16.59	0.2288	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		5,116.82120	5,158.515	22.88	0.9410	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		63.82120	64.415	22.88	0.0590	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		2,668.72430	2,634.150	16.95	0.9271	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		61.72430	68.251	16.95	0.0729	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		4,076.59640	4,118.770	21.74	0.9070	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		103.59640	104.670	21.74	0.0930	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		2,312.06130	2,350.747	19.73	0.7790	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		279.06130	276.647	19.73	0.2210	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		2,873.54690	2,837.818	17.06	0.9425	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		46.54690	51.918	17.06	0.0575	0.00	0	54,507
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		2,767.88180	2,733.482	15.50	0.9068	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		99.68180	104.881	15.50	0.0932	0.00	0	166,283
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		1,453.60220	1,432.488	16.26	0.6730	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		2,980.79000	3,016.809	19.67	0.7807	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		1,117.06300	1,144.113	17.26	0.5077	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		191.96660	190.149	22.74	0.1245	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		922.96830	910.294	17.24	0.4954	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,104.76830	1,131.694	17.24	0.5046	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			1,546.83690	1,524.399	16.20	0.6971	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			478.63690	495.799	16.20	0.3029	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			535.40220	553.888	16.26	0.3270	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,903.76660	4,941.549	22.74	0.8755	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			338.99000	335.409	19.67	0.2193	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			919.11090	906.496	17.25	0.4938	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,110.91090	1,137.896	17.25	0.5062	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			915.26300	902.713	17.26	0.4923	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,549.81620	1,573.947	17.41	0.5509	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			926.13260	913.605	17.42	0.4478	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,556.53260	1,580.705	17.42	0.5522	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			922.85400	910.376	17.43	0.4466	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,563.25400	1,587.476	17.43	0.5534	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			929.41620	916.847	17.41	0.4491	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,049.95720	2,023.159	16.40	0.6628	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			894.35720	904.859	16.40	0.3372	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,044.63650	2,017.877	16.41	0.6617	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			899.03650	909.577	16.41	0.3383	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,055.28290	2,028.455	16.39	0.6639	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			889.68290	900.154	16.39	0.3361	0.00	0	0
Total € / R Option												0.00	0	1,228,139
Total € / R												1,507,780,902.00	93,743	1,411,916
AUS / R	On	18/12/2017	Foreign Exchange Future			10.30600		10.29770			0.0000	94,547,244.00	9,174	2,263
AUS / R	On	27/12/2017	Foreign Exchange Future			10.31530		10.31200			0.0000	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Future			10.34510		10.34200			0.0000	0.00	0	5
AUS / R	On	28/02/2018	Foreign Exchange Future			10.41430		10.40960			0.0000	0.00	0	46
AUS / R	On	19/03/2018	Foreign Exchange Future			10.44250		10.43890			0.0000	74,768,300.00	7,160	11,381
AUS / R	On	18/06/2018	Foreign Exchange Future			10.58860		10.58500			0.0000	28,271,562.00	2,670	7,682
AUS / R	On	17/09/2018	Foreign Exchange Future			10.74030		10.73550			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			10.88960		10.88390			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			11.21770		11.21320			0.0000	0.00	0	0
Total AUS / R Future												197,587,106.00	19,004	32,189
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,565.20930	1,557.003	59.85	0.9865	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			2.84700	2.946	60.00	0.0133	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,575.14700	1,566.945	60.00	0.9867	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			2.78620	2.889	60.15	0.0130	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,585.08620	1,576.889	60.15	0.9870	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			2.90930	3.003	59.85	0.0135	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			405.07220	426.178	30.83	0.7131	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			93.07220	110.878	30.83	0.2869	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			398.08310	419.332	30.84	0.7072	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			96.08310	114.032	30.84	0.2928	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	27/12/2017	Foreign Exchange Option	9.99	Call			412.12810	433.086	30.82	0.7190	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			90.12810	107.786	30.82	0.2810	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			473.54510	485.086	23.13	0.6668	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			135.54510	150.185	23.13	0.3332	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			418.03580	418.486	18.16	0.5457	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			277.63580	282.786	18.16	0.4543	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			604.61540	607.312	16.79	0.7042	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			175.71540	174.812	16.79	0.2958	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			617.82320	620.563	16.77	0.7124	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			168.92320	168.063	16.77	0.2876	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			611.19730	613.916	16.78	0.7083	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			172.29730	171.415	16.78	0.2917	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			438.40260	433.573	15.88	0.4480	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			518.62340	517.348	15.89	0.5487	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			443.62340	438.748	15.89	0.4513	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			528.21270	527.033	15.87	0.5554	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			433.21270	428.433	15.87	0.4446	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			523.40260	522.173	15.88	0.5520	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			440.77540	440.895	16.03	0.4315	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			815.27540	810.595	16.03	0.5685	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			437.48290	437.570	16.04	0.4290	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			821.98290	817.270	16.04	0.5710	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			434.20990	434.272	16.05	0.4266	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			828.70990	823.972	16.05	0.5734	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,061.13050	1,056.870	16.08	0.6000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			460.73110	462.210	16.06	0.4040	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,046.83110	1,042.610	16.06	0.5960	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			457.87160	459.331	16.07	0.4020	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,053.97160	1,049.731	16.07	0.5980	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			455.03050	456.470	16.08	0.4000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			918.49370	920.752	14.90	0.5787	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			705.29370	703.052	14.90	0.4213	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			913.87330	916.117	14.91	0.5768	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			710.67330	708.417	14.91	0.4232	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			909.27900	911.502	14.92	0.5748	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			716.07900	713.802	14.92	0.4252	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												197,587,106.00	19,004	32,189
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.47320		10.53310			0.0000	2,618,300.00	250	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.63340		10.69990			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.79610		10.86350			0.0000	0.00	0	0
Total CAD/ R Future												2,618,300.00	250	600
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			169.97670	136.056	38.14	0.4446	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			176.87670	202.856	38.14	0.5554	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			165.35110	131.859	38.15	0.4353	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			182.25110	208.659	38.15	0.5647	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			174.69320	140.346	38.13	0.4540	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			171.59320	197.146	38.13	0.5460	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			756.48760	709.377	17.08	0.7480	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			126.58760	145.977	17.08	0.2520	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			749.05030	702.216	17.08	0.7444	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			129.15030	148.816	17.08	0.2556	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			763.96370	716.577	17.08	0.7517	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			124.06370	143.177	17.08	0.2483	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			521.85050	490.137	16.32	0.5157	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			478.35050	514.037	16.32	0.4843	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			517.23390	485.881	16.33	0.5125	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			483.73390	519.781	16.33	0.4875	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			526.49940	494.421	16.30	0.5188	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			472.99940	508.321	16.30	0.4812	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,618,300.00	250	600
CHF / R	On	18/12/2017	Foreign Exchange Future			13.61060		13.68110			0.0000	10,207,950.00	750	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			13.90550		13.98590			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.20250		14.28450			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.51160		14.59350			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.84130		15.92470			0.0000	0.00	0	0
Total CHF / R Future												10,207,950.00	750	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			97.21520	72.356	38.43	0.2314	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			446.11520	491.756	38.43	0.7686	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			94.69550	70.239	38.44	0.2261	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			453.59550	499.639	38.44	0.7739	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			99.78870	74.524	38.42	0.2368	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			438.68870	483.924	38.42	0.7632	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			463.37700	437.249	19.30	0.4492	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			627.47700	681.749	19.30	0.5508	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			459.54770	433.624	19.32	0.4464	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			633.64770	688.124	19.32	0.5536	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			467.23170	440.899	19.29	0.4519	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			621.33170	675.399	19.29	0.5481	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			610.61050	578.597	17.87	0.4543	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			856.11050	906.096	17.87	0.5457	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			606.93840	575.099	17.89	0.4522	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			862.43840	912.599	17.89	0.5478	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			603.28300	571.622	17.90	0.4501	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			868.78300	919.122	17.90	0.5499	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			446.50000	528.400		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			456.50000	538.400		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			436.50000	518.400		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			673.29000	702.881	15.73	0.3190	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,869.28340	1,815.280	15.71	0.6836	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			664.58340	693.980	15.71	0.3164	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,863.62550	1,809.723	15.72	0.6823	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			668.92550	698.423	15.72	0.3177	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,857.99000	1,804.181	15.73	0.6810	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												10,207,950.00	750	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.03500		2.04470			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.05040		2.06060			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.06710		2.07730			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.08530		2.09510			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14520		2.15420			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			996.62590	905.816	37.66	0.8647	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			49.62590	55.816	37.66	0.1353	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			911.74310	822.923	37.88	0.8332	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			64.74310	72.923	37.88	0.1668	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,090.54270	999.305	39.24	0.8818	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			43.54270	49.305	39.24	0.1182	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			227.69700	257.061	18.12	0.2245	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,557.74390	1,487.258	18.12	0.7583	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			251.74390	283.258	18.12	0.2417	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,483.59120	1,415.307	18.12	0.7406	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			277.59120	311.307	18.12	0.2594	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,633.69700	1,561.061	18.12	0.7755	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,301.61460	1,251.675	17.17	0.5985	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			728.61460	780.675	17.17	0.4015	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,249.30510	1,200.131	17.22	0.5827	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			776.30510	829.131	17.22	0.4173	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,355.61310	1,304.877	17.12	0.6142	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			682.61310	733.877	17.12	0.3858	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			349.00000	447.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			449.00000	547.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0

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	17/09/2018	Foreign Exchange Option	2.15	Put			549.00000	647.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,682.94740	2,623.233	16.60	0.6900	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			940.94740	971.233	16.60	0.3100	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,623.72180	2,564.852	16.63	0.6811	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			981.72180	1,012.852	16.63	0.3189	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,743.18580	2,682.638	16.58	0.6989	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			901.18580	930.638	16.58	0.3011	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			2.14160		2.14620			0.0000	0.00	0	350
DKK / R	On	19/03/2018	Foreign Exchange Future			2.18420		2.19000			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.22930		2.23530			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.27610		2.28170			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.54730		2.55230			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	350
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			34.18620	34.903	43.41	0.0781	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,301.40230	1,255.807	42.20	0.9107	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			39.40230	39.807	42.20	0.0893	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,491.71630	1,446.689	44.62	0.9316	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			29.71630	30.689	44.62	0.0684	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,396.18620	1,350.903	43.41	0.9219	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			860.22690	838.464	19.49	0.5092	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			860.22690	896.464	19.49	0.4908	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			953.82080	929.875	19.35	0.5459	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			753.82080	787.875	19.35	0.4541	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			906.07820	883.240	19.42	0.5275	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			806.07820	841.240	19.42	0.4725	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,225.89160	1,200.666	18.22	0.5387	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,072.89160	1,107.666	18.22	0.4613	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,181.47210	1,156.938	18.29	0.5251	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,128.47210	1,163.938	18.29	0.4749	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,271.73670	1,245.807	18.15	0.5525	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,018.73670	1,052.807	18.15	0.4475	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			683.00000	739.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			783.00000	839.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			883.00000	939.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			492.36500	508.928	16.54	0.1681	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,539.17470	4,506.263	16.56	0.8258	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			516.17470	533.263	16.56	0.1742	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,463.74850	4,431.365	16.58	0.8196	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	Put			540.74850	558.365	16.58	0.1804	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,615.36500	4,581.928	16.54	0.8319	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	350
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72340		1.73490			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74990		1.76200			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.77690		1.78890			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.80470		1.81620			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.97840		1.99000			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			166.19280	121.176	40.86	0.2734	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			517.19280	587.176	40.86	0.7266	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			137.71830	98.039	40.99	0.2322	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			588.71830	664.039	40.99	0.7678	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			199.06960	148.465	40.72	0.3186	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			450.06960	514.464	40.72	0.6814	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			786.76160	728.829	19.10	0.5426	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			566.76160	629.828	19.10	0.4574	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			737.31180	682.443	19.18	0.5193	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			617.31180	683.443	19.18	0.4807	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			838.64970	777.604	19.02	0.5661	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			518.64970	578.604	19.02	0.4339	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,041.02240	980.680	17.76	0.5552	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			752.02240	811.680	17.76	0.4448	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			993.78870	935.549	17.84	0.5375	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			804.78870	866.549	17.84	0.4625	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,090.13480	1,027.655	17.67	0.5730	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			701.13480	758.655	17.67	0.4270	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			438.00000	553.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			238.00000	353.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			338.00000	453.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			718.77580	752.665	17.32	0.2640	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,050.82250	2,966.260	17.26	0.7537	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			650.82250	682.260	17.26	0.2463	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,984.27710	2,900.934	17.29	0.7449	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			684.27710	716.934	17.29	0.2551	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,918.77580	2,836.665	17.32	0.7360	0.00	0	0
Total HK\$/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 HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13030		0.13120			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13000		0.13080			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12970		0.13020			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12910		0.13000			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.62790		1.62030			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.65440		1.64750			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.68270		1.67560			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.71220		1.70490			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.80760		1.80050			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			9.40570		9.46560			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			9.52390		9.58820			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			9.65140		9.71600			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.78510		9.84840			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			10.69210		10.75640			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			43.35270	29.344	38.38	0.1521	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Put			387.75270	433.644	38.38	0.8479	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Call			41.51320	27.948	38.38	0.1462	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Put			395.91320	442.248	38.38	0.8538	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Call			45.25770	30.798	38.38	0.1582	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Put			379.65770	425.098	38.38	0.8418	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Call			417.08930	384.484	17.94	0.5521	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Put			278.88930	310.585	17.94	0.4479	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Call			411.83110	379.526	17.95	0.5475	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Put			283.63110	315.626	17.95	0.4525	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Call			422.39270	389.492	17.93	0.5566	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Put			274.19270	305.592	17.93	0.4434	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			415.12960	388.874	17.21	0.4617	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			539.12960	577.474	17.21	0.5383	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			411.21700	385.156	17.22	0.4585	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			545.21700	583.756	17.22	0.5415	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			419.07760	392.627	17.19	0.4649	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			533.07760	571.227	17.19	0.5351	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			81.60000	144.900		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			91.60000	154.900		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			71.60000	134.900		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,277.96410	1,235.709	15.73	0.6863	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			441.56410	463.609	15.73	0.3137	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,272.08070	1,229.958	15.74	0.6844	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			445.68070	467.858	15.74	0.3156	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,283.86480	1,241.477	15.73	0.6882	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			437.46480	459.377	15.73	0.3118	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31050		1.30880			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32500		1.32040			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34060		1.33300			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.35920		1.34440			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.46060		1.45750			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			88.00000	105.000		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			0.00000	5.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			12.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			112.00000	95.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			204.00000	250.000		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			104.00000	150.000		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			4.00000	50.000		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			130.00000	206.000		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			30.00000	106.000		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			230.00000	306.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			256.00000	108.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			356.00000	208.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			156.00000	8.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,375.00000	1,406.000		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			1,275.00000	1,306.000		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			1,475.00000	1,506.000		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			1.34120		1.33710			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34660		1.34250			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35100		1.34690			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35550		1.35140			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			1.18030		1.17520			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18810		1.18310			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19530		1.19010			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20280		1.19770			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	18/12/2017	Foreign Exchange Future			23,867.70000		23,946.19000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,251.99000		24,342.77000			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			9.98590		10.02290			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.13590		10.17770			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.29300		10.33580			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.45820		10.49710			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.47890		11.53060			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			290.70280	263.086	38.71	0.6768	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			77.80280	87.186	38.71	0.3232	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			283.95370	256.539	38.71	0.6677	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			81.05370	90.639	38.71	0.3323	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			297.54250	269.726	38.70	0.6858	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			74.64250	83.826	38.70	0.3142	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			473.46760	453.318	17.54	0.5950	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			255.76760	277.418	17.54	0.4050	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			467.93710	447.972	17.55	0.5906	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			260.23710	282.072	17.55	0.4094	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			479.04630	458.712	17.53	0.5994	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			251.34630	272.812	17.53	0.4006	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			592.69700	572.371	16.18	0.5877	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			356.89700	379.371	16.18	0.4123	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			587.47820	567.275	16.19	0.5843	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			361.67820	384.275	16.19	0.4157	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			597.95150	577.502	16.17	0.5911	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			352.15150	374.502	16.17	0.4089	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			497.10000	458.200		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			487.10000	448.200		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			507.10000	468.200		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,804.37930	1,764.672	15.54	0.7954	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			263.77930	275.772	15.54	0.2046	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,796.97450	1,757.331	15.54	0.7939	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			266.37450	278.431	15.54	0.2061	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,789.59100	1,750.012	15.54	0.7924	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			268.99100	281.112	15.54	0.2076	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			3.46690		3.52030			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.42270		3.47020			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.36910		3.42180			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.32240		3.37680			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.33210		3.42050			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			5.60800	3.420	43.91	0.0519	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			225.30800	276.520	43.91	0.9481	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			5.25060	3.287	44.78	0.0494	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			234.95060	286.387	44.78	0.9506	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			6.00050	3.566	43.05	0.0547	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			215.70050	266.666	43.05	0.9453	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			82.14330	63.147	14.82	0.3696	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			131.94330	160.447	14.82	0.6304	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			78.21510	59.885	14.83	0.3557	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			138.01510	167.185	14.83	0.6443	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			86.21680	66.545	14.81	0.3838	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			126.01680	153.845	14.81	0.6162	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			57.50090	44.140	14.57	0.2283	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			295.70090	335.040	14.57	0.7717	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			55.41700	42.460	14.60	0.2211	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			303.61700	343.360	14.60	0.7789	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			59.65780	45.882	14.53	0.2357	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			287.85780	326.782	14.53	0.7643	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			16.80000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			0.00000	37.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.80000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			0.00000	47.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			26.80000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			0.00000	27.600		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			221.96520	183.874	16.23	0.4242	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			331.46520	381.774	16.23	0.5758	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			218.29550	180.823	16.25	0.4189	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			337.79550	388.723	16.25	0.5811	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			225.68810	186.975	16.20	0.4296	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			325.18810	374.875	16.20	0.5704	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35450		1.34490			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.33360		1.32460			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.31430		1.30420			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.29690		1.28560			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												6 207 929 323.80	442,294	1,769,146
Total Options												58 763 261.10	207,000	6,176,102
Grand Total:												6,266,692,584.90	649,294	7,945,248