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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/12/2017 Foreign Exchange Future			13.29530		13.45670			0.0000	23,678,929.30	1,781	0
\$ / R On 18/12/2017 Foreign Exchange Future			13.29740		13.45670			0.0000	1,966,087,077.00	147,855	201,220
\$ / R On 19/12/2017 Foreign Exchange Future			13.29740		13.45250			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.30730		13.45670			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.31230		13.45880			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.32080		13.46930			0.0000	0.00	0	916
\$ / R On 28/12/2017 Foreign Exchange Future			13.32250		13.32810			0.0000	0.00	0	0
\$ / R On 29/12/2017 Foreign Exchange Future			13.32420		13.47350			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			13.33100		13.48180			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.33440		13.48600			0.0000	3,213,590.40	241	436
\$ / R On 08/01/2018 Foreign Exchange Future			13.34110		13.49440			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.34280		13.49650			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			13.34450		13.49860			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.34790		13.50280			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			13.35300		13.50900			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			13.35470		13.51110			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.35810		13.51530			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.35980		13.51750			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.37270		13.53040			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.38550		13.54340			0.0000	696,046.00	52	2,430
\$ / R On 01/02/2018 Foreign Exchange Future			13.38770		13.54560			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			13.39840		13.55640			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.40260		13.56070			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.41120		13.56930			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.41330		13.57150			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.41760		13.57580			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.41980		13.57800			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.44420		13.60270			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			13.44620		13.60470			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.44820		13.60680			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.47420		13.63310			0.0000	0.00	0	2,641
\$ / R	On	19/03/2018	Foreign Exchange Future			13.48220		13.64120			0.0000	2,382,601,348.40	176,722	842,684
\$ / R	On	29/03/2018	Foreign Exchange Future			13.50310		13.66240			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.55750		13.71760			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.55960		13.71980			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.57010		13.73040			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.58890		13.74950			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.59310		13.75370			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.59940		13.76010			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.60150		13.76220			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.63490		13.79620			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			13.67260		13.83450			0.0000	307,578,809.60	22,496	155,813
\$ / R	On	29/06/2018	Foreign Exchange Future			13.69610		13.85840			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			13.70260		13.86500			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			13.74120		13.90430			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			13.74980		13.91300			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			13.75190		13.91520			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			13.76480		13.92820			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			13.77980		13.94350			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			13.79260		13.95660			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			13.83130		13.99590			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			13.86770		14.03300			0.0000	4,090,971.50	295	4,042
\$ / R	On	28/09/2018	Foreign Exchange Future			13.89150		14.05730			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			13.95000		14.11710			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.95870		14.12600			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.96300		14.13040			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			13.97380		14.14150			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.99120		14.15930			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.02800		14.19690			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.05180		14.22130			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.05830		14.22800			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.09670		14.26780			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.19760		14.37240			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.27330		14.45100			0.0000	50,256,289.30	3,521	2,423
\$ / R	On	14/06/2019	Foreign Exchange Future			14.47510		14.66030			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			14.89250		15.09340			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.38340		15.59700			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			15.50810		15.72490			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.63820		15.85820			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>4,738,203,061.50</b>	<b>352,963</b>	<b>1,312,086</b>
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			104.76250	234.700	32.70	1.0000	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			31.46250	0.000	32.70	0.0000	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			329.28880	484.700	32.70	1.0000	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			5.98880	0.000	32.70	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.09350	0.407	94.95	0.0013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,843.39350	4,003.007	94.95	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.09140	0.398	94.96	0.0013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,853.39140	4,012.998	94.96	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.09570	0.407	94.76	0.0013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Put			240.72650	314.418	37.50	0.6813	0.00	0	21,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Call			160.65620	82.154	37.99	0.2909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Put			263.95620	344.753	37.99	0.7091	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			130.61990	65.656	38.96	0.2412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			313.91990	408.256	38.96	0.7588	0.00	0	4,400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			333.81540	432.937	39.32	0.7756	0.00	0	640
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Put			246.42180	321.906	37.62	0.6884	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Call			173.12180	89.306	37.62	0.3116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			23.39710	14.108	48.65	0.0572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			836.69710	986.708	48.65	0.9428	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Call			177.42650	91.818	37.50	0.3187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			32.01800	19.779	45.50	0.0807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			61.69290	31.532	42.11	0.1268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			504.99290	634.132	42.11	0.8732	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			2,146.14710	2,303.550	65.59	0.9960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			2.84710	0.950	65.59	0.0040	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			120.51540	60.337	39.32	0.2244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			9.05680	4.154	58.31	0.0167	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			22.99540	13.845	48.84	0.0561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			846.29540	996.444	48.84	0.9439	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			911.72250	753.877	43.27	0.9297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			15.02250	16.477	43.27	0.0703	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			675.31800	822.379	45.50	0.9193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			108.85220	134.908	35.62	0.4220	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			529.45130	661.585	42.48	0.8825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			56.15130	28.985	42.48	0.1175	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			288.36490	376.061	38.47	0.7349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			145.06490	73.461	38.47	0.2651	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,452.35680	1,606.755	58.31	0.9833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			7.92590	7.414	51.30	0.0304	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			397.06270	509.397	40.41	0.8199	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			93.76270	46.797	40.41	0.1801	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			719.24480	567.919	40.18	0.8751	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			22.54480	30.519	40.18	0.1249	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			345.55220	212.308	35.62	0.5780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			7.42710	6.833	52.20	0.0279	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			728.76980	576.856	40.28	0.8789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			22.06980	29.456	40.28	0.1211	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			14.06090	8.016	54.78	0.0317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,157.36090	1,310.616	54.78	0.9683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,264.62590	1,104.814	51.30	0.9696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			18.86090	11.137	51.07	0.0448	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			102.49300	127.324	35.82	0.4042	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			359.19300	224.724	35.82	0.5958	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			426.78370	544.397	40.90	0.8370	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			83.48370	41.797	40.90	0.1630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,304.12710	1,144.233	52.20	0.9721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			13.50460	7.657	55.33	0.0301	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			10.92420	5.226	57.27	0.0209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,354.22420	1,507.826	57.27	0.9791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			87.78310	109.849	36.32	0.3613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			394.48310	257.249	36.32	0.6387	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			962.16090	1,113.737	51.07	0.9552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			74.70050	94.379	36.81	0.3210	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			118.91580	146.945	35.33	0.4493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			325.61580	194.345	35.33	0.5507	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			373.10810	237.484	36.02	0.6133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			96.40810	120.084	36.02	0.3867	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,186.80460	1,340.257	55.33	0.9699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			105.63800	131.073	35.72	0.4130	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,046.60350	2,203.756	64.55	0.9952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			3.30350	1.156	64.55	0.0048	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,067.86030	908.779	46.84	0.9522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			11.16030	11.379	46.84	0.0478	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			431.40050	291.779	36.81	0.6790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			179.12520	230.108	36.05	0.5866	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			59.79770	30.658	42.23	0.1236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			513.09770	643.258	42.23	0.8764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			824.64220	667.941	41.27	0.9119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			17.94220	20.541	41.27	0.0881	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			352.33800	218.473	35.72	0.5870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			6.21830	2.604	60.49	0.0106	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			111.01740	55.441	39.69	0.2087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			354.31740	458.041	39.69	0.7913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,254.75710	1,094.968	51.08	0.9689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			8.05710	7.568	51.08	0.0311	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			235.82520	127.508	36.05	0.4134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.23580	2.379	59.07	0.0097	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			229.56240	299.640	37.26	0.6667	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			186.26240	97.040	37.26	0.3333	0.00	0	11,116
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			970.10250	811.697	44.61	0.9393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			13.40250	14.297	44.61	0.0607	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,659.51830	1,815.204	60.49	0.9894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			79.74400	100.335	36.61	0.3368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,669.41180	1,825.148	60.59	0.9896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			6.11180	2.548	60.59	0.0104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,784.41640	2,943.054	74.76	0.9982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			1.11640	0.454	74.76	0.0018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,708.93580	1,549.779	59.07	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			7.54860	3.317	59.35	0.0135	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			509.72220	366.253	37.80	0.7508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			53.02220	68.854	37.80	0.2492	0.00	0	10,500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,713.42650	3,873.007	92.47	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			0.12650	0.407	92.47	0.0013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			416.44400	277.735	36.61	0.6632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			4.95620	4.993	55.77	0.0199	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			338.83610	206.231	35.53	0.5690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			112.13610	138.831	35.53	0.4310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			27.49590	16.802	46.98	0.0685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			750.79590	899.402	46.98	0.9315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,550.84860	1,705.917	59.35	0.9865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			0.11800	0.407	93.05	0.0013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			29.08310	17.846	46.43	0.0728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			722.38310	870.446	46.43	0.9272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,603.31010	4,762.662	94.96	0.9998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.01010	0.062	94.96	0.0002	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,461.65620	1,302.393	55.77	0.9801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			666.42120	812.797	45.31	0.9175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,673.43890	3,833.007	91.71	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			0.13890	0.407	91.71	0.0013	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			15.50610	8.952	53.48	0.0356	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,088.80610	1,241.552	53.48	0.9644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,743.41800	3,903.007	93.05	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			0.28670	0.413	85.81	0.0014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			16.19600	9.400	52.92	0.0375	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,059.49600	1,212.000	52.92	0.9625	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			263.87980	145.756	35.44	0.4575	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			157.17980	198.356	35.44	0.5425	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			33.12120	20.197	45.31	0.0825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			588.11040	727.108	43.64	0.9000	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,783.40750	3,943.007	93.81	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			0.10750	0.407	93.81	0.0013	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1.65510	0.489	70.19	0.0020	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,544.95510	2,703.089	70.19	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,363.58670	3,523.013	85.81	0.9986	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	17.29	Put			3,833.39570	3,993.007	94.76	0.9987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			246.81810	134.550	35.80	0.4307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			170.11810	217.150	35.80	0.5693	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,093.84010	3,253.026	80.66	0.9984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			0.54010	0.426	80.66	0.0016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			44.81040	24.508	43.64	0.1000	0.00	0	19,000
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			568.09340	665.929	38.32	0.8725	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			90.59340	33.329	38.32	0.1275	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			559.00740	640.981	43.66	0.7496	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			175.70740	108.281	43.66	0.2504	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			346.65900	425.076	43.56	0.5800	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			305.45900	237.376	43.56	0.4200	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,563.01100	4,709.064	78.61	0.9968	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.81100	1.364	78.61	0.0032	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			433.80910	524.578	35.03	0.6335	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			263.10910	205.378	35.03	0.3665	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Put			0.00000	474.062	33.83	0.5967	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Call			0.00000	236.562	33.83	0.4033	47,312.36	200	100
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Put			0.00000	229.690	33.09	0.3817	22,969.01	100	100
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Call			0.00000	452.190	33.09	0.6183	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			1,095.47490	1,226.851	35.24	0.8832	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			68.97490	51.051	35.24	0.1168	0.00	0	150
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,366.91260	1,506.521	36.29	0.9254	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			40.41260	30.721	36.29	0.0746	0.00	0	200
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			326.38570	402.688	29.61	0.5317	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			378.18570	303.688	29.61	0.4683	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			619.89350	726.991	29.81	0.7124	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			205.89350	161.391	29.81	0.2876	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			499.73230	410.115	26.68	0.5534	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			1,046.58190	915.174	25.89	0.8447	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			52.18190	74.074	25.89	0.1553	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			255.33230	319.015	26.68	0.4466	0.00	0	20,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			533.69360	440.500	26.32	0.5756	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			237.19360	297.700	26.32	0.4244	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,327.33740	1,466.594	29.64	0.8966	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			63.83740	49.394	29.64	0.1034	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,436.62180	1,578.651	29.98	0.9116	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			53.12180	41.451	29.98	0.0884	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			867.87350	990.204	28.16	0.7905	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			146.47350	114.704	28.16	0.2095	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			646.41050	754.850	26.98	0.6999	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			229.21050	182.750	26.98	0.3001	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			396.11900	323.297	25.14	0.4551	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			387.11900	470.297	25.14	0.5449	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			534.64270	633.554	25.68	0.6384	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			293.64270	236.554	25.68	0.3616	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	15/01/2018	Foreign Exchange Option	14.12	Put		793.79430	911.995	26.45	0.7536	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call		182.79430	144.995	26.45	0.2464	0.00	0	50,000
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put		405.81640	491.018	25.02	0.5553	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call		386.91640	315.718	25.02	0.4447	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call		254.58150	204.718	25.40	0.3177	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put		639.28150	746.618	25.40	0.6823	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put		666.98900	776.436	25.49	0.6947	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call		242.28900	194.536	25.49	0.3053	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put		541.84420	640.579	24.89	0.6311	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call		309.34420	250.379	24.89	0.3689	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put		646.97190	751.357	24.04	0.6699	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call		277.37190	224.057	24.04	0.3301	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put		906.04880	1,024.317	23.84	0.7546	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call		199.44880	159.817	23.84	0.2454	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put		0.00000	754.869	23.14	0.6601	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call		0.00000	240.369	23.14	0.3399	10,763,950.75	44,781	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call		614.53190	514.797	21.84	0.5860	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put		271.13190	329.297	21.84	0.4140	0.00	0	17,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		313.90950	378.423	21.98	0.4520	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		557.30950	463.923	21.98	0.5480	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put		721.67980	828.802	23.34	0.6893	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call		265.07980	214.302	23.34	0.3107	857,207.20	4,000	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		503.91340	416.913	22.13	0.5104	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		360.51340	431.413	22.13	0.4896	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call		0.00000	757.709	21.26	0.7338	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put		0.00000	172.209	21.26	0.2662	7,232,773.80	42,000	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		574.07470	478.777	21.94	0.5594	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		300.67470	363.277	21.94	0.4406	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		585.44180	488.873	21.91	0.5670	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		292.04180	353.373	21.91	0.4330	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call		638.49320	536.243	21.78	0.6012	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put		255.09320	310.743	21.78	0.3988	621,486.40	2,000	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call		717.72990	607.854	21.50	0.6467	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put		212.12990	260.154	21.50	0.3533	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		2,271.93960	2,421.382	25.30	0.9602	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		27.53960	19.082	25.30	0.0398	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		252.72950	307.474	21.65	0.3946	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		648.32950	545.174	21.65	0.6054	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,014.89730	2,161.344	25.14	0.9424	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		40.49730	29.044	25.14	0.0576	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		1,064.52010	929.841	20.93	0.8074	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		88.92010	112.141	20.93	0.1926	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put		2,358.57270	2,508.845	25.35	0.9649	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call		24.17270	16.545	25.35	0.0351	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		1,735.86810	1,877.935	24.97	0.9149	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		61.46810	45.635	24.97	0.0851	0.00	0	242

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			634.88640	533.519	21.13	0.5892	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			278.48640	335.119	21.13	0.4108	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			593.06190	687.335	22.20	0.6205	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			349.46190	285.735	22.20	0.3795	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			265.48450	319.175	20.89	0.3952	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			666.18450	561.775	20.89	0.6048	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			335.08850	273.629	22.14	0.3641	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			634.38850	731.029	22.14	0.6359	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,579.51960	1,716.892	24.18	0.8826	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			90.21960	69.492	24.18	0.1174	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			663.44290	760.739	21.79	0.6424	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			332.74290	271.939	21.79	0.3576	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			386.85460	318.069	21.50	0.4031	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			567.55460	656.869	21.50	0.5969	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			875.62030	986.788	22.30	0.7208	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			247.12030	200.088	22.30	0.2792	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			862.68110	971.933	22.10	0.7126	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			258.48110	209.533	22.10	0.2874	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			878.42570	988.097	22.08	0.7158	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			256.42570	207.897	22.08	0.2842	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			869.52340	979.912	21.36	0.6921	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			292.22340	244.112	21.36	0.3079	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			612.98530	705.789	20.64	0.5919	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			415.68530	349.989	20.64	0.4081	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			597.84060	508.854	19.87	0.5332	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			393.14060	462.654	19.87	0.4668	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			442.81970	518.621	20.04	0.4992	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			547.51970	464.821	20.04	0.5008	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			394.42800	464.298	19.85	0.4661	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			601.22800	512.498	19.85	0.5339	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			987.16120	1,105.186	21.06	0.7042	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			290.26120	249.386	21.06	0.2958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			885.34740	777.179	18.64	0.6672	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			244.14740	294.979	18.64	0.3328	2,949,787.00	10,000	115,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,931.66750	2,074.344	22.77	0.8700	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			112.86750	96.544	22.77	0.1300	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,622.78470	1,759.454	22.25	0.8298	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,877.35940	4,034.625	25.66	0.9737	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,887.19810	4,044.489	25.68	0.9739	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			18.72220	16.962	25.65	0.0265	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,867.52220	4,024.762	25.65	0.9735	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			0.00000	1,176.857	21.04	0.7178	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.00000	239.057	21.04	0.2822	2,610,737.13	10,921	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			18.55940	16.825	25.66	0.0263	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.00000	455.225	19.64	0.4675	4,552,247.00	10,000	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.00000	664.403	18.93	0.6058	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	13.20	Put			0.00000	382.203	18.93	0.3942	27,900.80	73	73
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			590.53520	511.032	19.39	0.5083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			469.33520	548.832	19.39	0.4917	0.00	0	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			18.39810	16.689	25.68	0.0261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			0.00000	72.384	18.07	0.1154	790,427.82	10,920	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.00000	659.109	18.94	0.6027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			0.00000	386.909	18.94	0.3973	2,112,524.23	5,460	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			621.46760	716.168	19.88	0.5688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			472.66760	408.368	19.88	0.4312	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			0.00000	633.025	19.64	0.5325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			372.49610	440.813	19.10	0.4312	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			1,149.56480	1,273.625	21.27	0.7408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			250.76480	215.825	21.27	0.2592	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			768.92790	874.004	20.30	0.6286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			390.12790	336.204	20.30	0.3714	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			0.00000	1,424.584	18.07	0.8846	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			579.49400	670.825	19.75	0.5495	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			837.30760	946.538	20.48	0.6527	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			358.50760	308.738	20.48	0.3473	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,197.10720	1,322.880	21.38	0.7517	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			238.30720	205.080	21.38	0.2483	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			693.69610	603.013	19.10	0.5688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			508.95990	440.315	19.72	0.4561	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			929.75030	1,044.118	20.72	0.6823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			320.95030	276.318	20.72	0.3177	1,151,417.52	4,167	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			453.50440	391.552	19.97	0.4177	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			652.30440	749.352	19.97	0.5823	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			500.69400	433.025	19.75	0.4505	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			722.55680	824.591	20.17	0.6110	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			435.03110	375.379	20.06	0.4045	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			683.83110	783.179	20.06	0.5955	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,009.51330	890.579	18.41	0.7210	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			188.31330	228.379	18.41	0.2790	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			567.75990	658.115	19.72	0.5439	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			709.54280	810.689	20.14	0.6059	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			403.47430	347.826	20.23	0.3814	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			742.27430	845.626	20.23	0.6186	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			802.80910	909.990	20.39	0.6408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			374.00910	322.190	20.39	0.3592	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			413.75680	356.791	20.17	0.3890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			244.45700	210.382	21.33	0.2537	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			329.27570	283.466	20.67	0.3244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			908.07570	1,021.266	20.67	0.6756	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			202.80300	174.530	21.74	0.2165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,351.60300	1,482.330	21.74	0.7835	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			420.74280	362.889	20.14	0.3941	0.00	0	100

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	14.68	Put		1,261.45210	1,389.396	21.53	0.7656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		2,031.19450	2,175.423	22.94	0.8807	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call		102.39450	87.623	22.94	0.1193	525,737.40	6,000	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		346.53500	298.368	20.56	0.3380	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		865.33500	976.168	20.56	0.6620	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		1,173.25700	1,298.182	21.33	0.7463	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		92.09640	78.863	23.12	0.1086	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put		1,071.77750	1,192.817	21.08	0.7217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		272.97750	235.017	21.08	0.2783	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		261.63980	225.213	21.18	0.2686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		1,110.43980	1,233.014	21.18	0.7314	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		222.65210	191.596	21.53	0.2344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call		255.05860	219.531	21.23	0.2629	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call		334.93560	288.333	20.63	0.3288	21,048.29	73	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put		893.73560	1,006.133	20.63	0.6712	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put		591.34220	683.645	19.79	0.5550	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call		492.54220	425.845	19.79	0.4450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		2,140.89640	2,286.663	23.12	0.8914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call		209.80500	180.546	21.66	0.2229	752,336.43	4,167	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call		259.42770	223.305	21.19	0.2667	1,977,138.93	8,854	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		1,118.22770	1,241.105	21.19	0.7333	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		1,443.55020	1,576.480	21.93	0.8004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		184.75020	158.680	21.93	0.1996	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		1,133.85860	1,257.331	21.23	0.7371	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		789.18190	895.527	20.36	0.6360	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		1,369.44200	1,232.191	18.14	0.8389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		88.24200	109.991	18.14	0.1611	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		1,485.89840	1,619.580	22.00	0.8077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		177.09840	151.780	22.00	0.1923	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put		1,318.60500	1,448.346	21.66	0.7771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		223.89470	271.392	18.56	0.3146	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		603.30630	696.573	19.83	0.5606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		484.50630	418.773	19.83	0.4394	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		750.04910	653.848	18.95	0.5996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		328.84910	391.648	18.95	0.4004	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		380.38190	327.727	20.36	0.3640	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		127.20400	156.602	18.27	0.2112	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		552.76550	478.444	19.53	0.4848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		511.56550	596.244	19.53	0.5152	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,528.57110	1,662.979	22.08	0.8149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		169.77110	145.179	22.08	0.1851	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		925.09470	813.592	18.56	0.6854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		270.67100	233.022	21.10	0.2763	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		1,409.91690	1,542.225	21.87	0.7943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		191.11690	164.425	21.87	0.2057	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,753.58160	1,893.037	22.47	0.8483	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	15.26	Call		134.78160	115.237	22.47	0.1517	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		1,198.40400	1,068.802	18.27	0.7888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		396.74860	341.967	20.26	0.3764	854,917.75	2,500	12,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		459.08460	537.278	19.35	0.4858	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		600.28460	519.478	19.35	0.5142	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,579.85160	2,730.291	23.83	0.9247	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		61.05160	52.491	23.83	0.0753	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		1,079.47100	1,200.822	21.10	0.7237	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		94.86580	117.971	18.17	0.1701	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		650.91560	564.641	19.21	0.5444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		409.71560	482.441	19.21	0.4556	1,061,369.76	2,200	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		427.83480	369.084	20.10	0.3993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		696.63480	796.884	20.10	0.6007	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		755.54860	859.767	20.26	0.6236	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		879.48920	991.109	20.59	0.6666	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,693.38920	1,542.361	18.38	0.9024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		52.18920	60.161	18.38	0.0976	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,428.96220	2,578.027	23.59	0.9147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		70.16220	60.227	23.59	0.0853	15,056.68	250	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,336.06580	1,200.171	18.17	0.8299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		108.93850	93.196	22.84	0.1260	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		732.80490	638.260	19.00	0.5903	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		341.60490	406.060	19.00	0.4097	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		840.61110	736.205	18.74	0.6458	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		269.41110	324.005	18.74	0.3542	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		340.68920	293.309	20.59	0.3334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		113.03950	139.745	18.22	0.1938	0.00	0	26,200
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,196.15480	2,342.631	23.21	0.8963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		87.35480	74.831	23.21	0.1037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,451.99430	1,585.075	21.94	0.8019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		183.19430	157.275	21.94	0.1981	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,967.73850	2,110.996	22.84	0.8740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		153.98470	131.654	22.25	0.1702	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		661.41850	574.044	19.18	0.5505	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		400.21850	471.844	19.18	0.4495	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		363.50890	430.722	19.07	0.4250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		704.70890	612.922	19.07	0.5750	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,254.23950	1,121.945	18.22	0.8062	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		1,199.94910	1,323.673	21.04	0.7387	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		262.34910	226.773	21.04	0.2613	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		975.34520	1,084.236	19.74	0.6509	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		402.94520	351.736	19.74	0.3491	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,524.75410	1,653.079	20.93	0.7711	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		244.55410	212.679	20.93	0.2289	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,225.02390	2,367.422	22.05	0.8635	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		134.82390	117.022	22.05	0.1365	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,715.35900	1,847.063	21.10	0.7971	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			215.75900	187.163	21.10	0.2029	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			659.04230	747.421	18.79	0.5355	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			589.44230	517.521	18.79	0.4645	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			2,087.54480	2,227.019	21.69	0.8451	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			157.94480	137.119	21.69	0.1549	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			209.34620	244.618	17.28	0.2589	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,218.84620	1,093.518	17.28	0.7411	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			590.25120	519.114	18.72	0.4568	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			700.75120	790.214	18.72	0.5432	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			2,056.35460	2,194.143	21.44	0.8335	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			175.85460	153.043	21.44	0.1665	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,059.48210	1,169.568	19.56	0.6563	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			413.18210	362.668	19.56	0.3437	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,225.60870	1,100.398	17.21	0.7388	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			215.50870	250.998	17.21	0.2612	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			2,167.90710	2,307.048	21.49	0.8417	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			168.00710	146.448	21.49	0.1583	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,132.16130	1,245.277	19.65	0.6722	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			392.26130	344.677	19.65	0.3278	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			989.61220	1,095.182	19.30	0.6335	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			451.81220	396.682	19.30	0.3665	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,875.09750	2,006.193	20.74	0.7914	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			241.29750	211.093	20.74	0.2086	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			678.54990	762.455	18.29	0.5141	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			674.74990	597.355	18.29	0.4859	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,273.22830	2,412.042	21.32	0.8387	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			179.42830	156.942	21.32	0.1613	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,952.93010	2,083.331	20.57	0.7872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			257.43010	225.931	20.57	0.2128	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,045.95120	938.801	17.25	0.6429	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			381.45120	436.201	17.25	0.3571	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,501.49170	2,641.990	21.34	0.8471	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			175.99170	154.590	21.34	0.1529	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			874.87980	780.509	17.64	0.5698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			520.37980	587.909	17.64	0.4302	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,800.32120	2,945.768	21.79	0.8708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			144.82120	128.368	21.79	0.1292	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			641.52520	569.219	18.36	0.4540	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			807.02520	896.619	18.36	0.5460	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,869.14400	1,997.596	20.44	0.7758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			273.64400	240.196	20.44	0.2242	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			885.18700	789.995	17.62	0.5744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			510.68700	577.395	17.62	0.4256	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,727.28020	2,870.980	21.65	0.8658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			151.78020	133.580	21.65	0.1342	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			604.13560	535.531	18.51	0.4334	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			869.63560	962.931	18.51	0.5666	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,639.50730	3,792.518	23.35	0.9131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			94.00730	85.118	23.35	0.0869	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,277.36030	3,428.118	22.68	0.8976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			111.86030	100.718	22.68	0.1024	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,543.81170	3,696.281	23.17	0.9094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			98.31170	88.881	23.17	0.0906	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			710.20570	631.233	18.12	0.4903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			705.70570	788.633	18.12	0.5097	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			745.28930	662.589	18.00	0.5080	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			660.78930	739.989	18.00	0.4920	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,476.98380	3,629.053	23.05	0.9066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			101.48380	91.653	23.05	0.0934	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			705.92280	627.416	18.13	0.4881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			711.42280	794.816	18.13	0.5119	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,702.93700	1,560.029	16.61	0.8368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			128.43700	147.429	16.61	0.1632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			681.06180	604.956	18.22	0.4752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			746.56180	832.356	18.22	0.5248	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,711.19120	1,568.125	16.61	0.8385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			126.69120	145.525	16.61	0.1615	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			718.83970	638.937	18.09	0.4947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			694.33970	776.337	18.09	0.5053	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,201.68070	3,351.891	22.54	0.8939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			116.18070	104.491	22.54	0.1061	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			551.90730	488.635	18.73	0.4038	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			967.40730	1,066.035	18.73	0.5962	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			864.67560	771.126	17.67	0.5651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			530.17560	598.526	17.67	0.4349	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			723.18710	642.825	18.08	0.4969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			688.68710	770.225	18.08	0.5031	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,947.97680	3,096.117	22.07	0.8801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			132.47680	118.717	22.07	0.1199	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			0.00000	1,675.007	16.62	0.8594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			0.00000	122.407	16.62	0.1406	136,606.32	1,116	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,175.30270	2,310.304	20.88	0.8144	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			219.80270	192.904	20.88	0.1856	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,161.37860	1,270.279	19.16	0.6472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			465.87860	412.879	19.16	0.3528	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			0.00000	1,820.730	20.18	0.7499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.00000	273.330	20.18	0.2501	305,036.61	1,116	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			1,670.10200	1,527.838	16.61	0.8300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			135.60200	155.238	16.61	0.1700	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			1,761.81540	1,887.577	20.28	0.7601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			296.31540	260.177	20.28	0.2399	0.00	0	24,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			81.50430	74.179	23.93	0.0758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,957.00430	4,111.580	23.93	0.9242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			82.19420	74.784	23.89	0.0764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,937.69420	4,092.183	23.89	0.9236	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			0.00000	922.408	17.29	0.6358	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			0.00000	449.808	17.29	0.3642	167,328.65	372	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			81.84750	74.481	23.91	0.0761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,947.34750	4,101.881	23.91	0.9239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,699.98470	2,843.232	21.61	0.8638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			154.48470	135.831	21.61	0.1362	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,606.79220	1,729.960	20.05	0.7353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			331.29220	292.560	20.05	0.2647	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			795.96670	708.142	17.85	0.5328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			601.46670	675.542	17.85	0.4672	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,121.08850	1,006.725	17.10	0.6714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			336.58850	384.125	17.10	0.3286	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,510.85510	1,375.319	16.72	0.7918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			176.35510	202.719	16.72	0.2082	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,851.28540	2,692.201	16.75	0.9702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			16.78540	19.601	16.75	0.0298	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,153.61440	1,036.143	17.04	0.6832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			319.11440	363.543	17.04	0.3168	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,923.04320	1,776.253	16.64	0.8772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			88.54320	103.653	16.64	0.1228	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,180.06840	1,060.153	16.99	0.6925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			305.56840	347.553	16.99	0.3075	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,631.08030	1,754.580	20.09	0.7394	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			325.58030	287.180	20.09	0.2606	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,325.12510	1,197.558	16.86	0.7396	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			240.62510	274.958	16.86	0.2604	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,927.68770	2,057.512	20.53	0.7839	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			262.18770	230.112	20.53	0.2161	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			767.96950	682.914	17.93	0.5192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			633.46950	710.314	17.93	0.4808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			971.24370	869.445	17.42	0.6121	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			436.74370	496.845	17.42	0.3879	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,370.27880	1,487.318	19.61	0.6924	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			394.77880	349.918	19.61	0.3076	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,373.59730	2,220.759	16.69	0.9352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			39.09730	48.159	16.69	0.0648	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,589.30310	1,450.476	16.66	0.8114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			154.80310	177.876	16.66	0.1886	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,827.80180	2,973.882	21.84	0.8726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			142.30180	126.482	21.84	0.1274	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,294.22730	1,408.527	19.45	0.6769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			418.72730	371.127	19.45	0.3231	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,016.70450	911.607	17.32	0.6311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			402.20450	459.007	17.32	0.3689	0.00	0	15,000
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,025.77240	2,156.683	20.58	0.7871	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			264.17240	232.783	20.58	0.2129	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			696.35010	776.448	18.01	0.4965	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			754.75010	672.548	18.01	0.5035	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,441.69040	2,580.088	21.15	0.8329	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			200.09040	176.188	21.15	0.1671	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			802.13590	889.158	18.22	0.5326	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			687.13590	611.758	18.22	0.4674	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			707.48380	785.531	17.86	0.4849	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			811.78380	726.731	17.86	0.5151	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			577.32540	515.093	18.71	0.3942	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,114.32540	1,215.294	18.71	0.6058	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,287.04890	2,420.736	20.67	0.7991	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			260.04890	230.536	20.67	0.2009	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			942.26020	1,034.519	18.35	0.5593	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			665.26020	594.319	18.35	0.4407	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,099.72150	2,229.887	20.42	0.7774	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			292.72150	259.687	20.42	0.2226	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,007.57390	1,103.197	18.49	0.5770	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			632.77390	565.097	18.49	0.4230	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,181.41220	2,312.240	20.46	0.7822	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			289.61220	257.040	20.46	0.2178	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			712.30170	789.623	17.78	0.4792	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			840.50170	754.423	17.78	0.5208	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,614.80410	2,753.098	21.04	0.8266	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			223.00410	197.898	21.04	0.1734	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			749.14350	828.002	17.81	0.4877	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,487.23570	2,622.925	20.81	0.8101	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			250.73570	222.725	20.81	0.1899	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			161.74140	185.045	16.30	0.1784	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,785.24140	1,644.845	16.30	0.8216	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			832.64350	747.802	17.81	0.5123	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,235.69720	1,340.245	18.79	0.6199	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			572.29720	512.844	18.79	0.3801	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			240.60470	214.102	21.01	0.1756	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,361.94750	2,493.034	20.44	0.7818	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			307.84750	274.334	20.44	0.2182	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			726.57620	800.906	17.60	0.4644	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			922.47620	832.206	17.60	0.5356	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,814.70470	2,952.802	21.01	0.8244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,055.19440	2,889.167	14.66	0.9700	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			22.19440	21.467	14.66	0.0300	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,752.38500	1,618.587	16.27	0.7895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			219.38500	250.887	16.27	0.2105	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	16.14	Put			2,428.99300	2,560.080	20.38	0.7786	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			321.99300	287.780	20.38	0.2214	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,506.35410	1,377.820	16.50	0.7268	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			323.35410	360.120	16.50	0.2732	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,344.21290	2,473.719	20.27	0.7695	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			337.21290	301.419	20.27	0.2305	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,432.69790	1,307.464	16.57	0.7061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			359.69790	399.764	16.57	0.2939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,619.31560	1,733.324	19.25	0.6703	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			512.31560	461.024	19.25	0.3297	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			997.85090	903.882	17.42	0.5563	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			694.85090	766.182	17.42	0.4437	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,674.24950	1,540.182	16.34	0.7704	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			251.24950	282.482	16.34	0.2296	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,285.34140	2,413.699	20.20	0.7630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			348.34140	311.399	20.20	0.2370	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,378.03100	2,508.175	20.32	0.7732	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			331.03100	295.875	20.32	0.2268	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,646.51270	1,512.289	16.37	0.7633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			263.51270	294.589	16.37	0.2367	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			653.12460	721.694	17.32	0.4284	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,036.12460	939.394	17.32	0.5716	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,557.58440	2,690.912	20.55	0.7915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			300.58440	268.612	20.55	0.2085	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,206.21700	3,351.696	21.54	0.8413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			219.21700	199.396	21.54	0.1587	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,186.15260	1,079.292	16.96	0.6280	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			513.15260	571.592	16.96	0.3720	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			585.95930	527.519	18.86	0.3687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,402.95930	1,509.819	18.86	0.6313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,353.16030	2,203.005	15.24	0.9061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			70.16030	85.305	15.24	0.0939	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,250.45640	1,137.105	16.82	0.6498	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			467.45640	519.405	16.82	0.3502	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			583.23680	525.056	18.87	0.3673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,410.23680	1,517.356	18.87	0.6327	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			580.52800	522.606	18.89	0.3659	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,417.52800	1,524.906	18.89	0.6341	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,517.14700	2,648.607	20.42	0.7809	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			324.44700	290.107	20.42	0.2191	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			737.40460	810.009	17.47	0.4522	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			994.70460	901.509	17.47	0.5478	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,997.79990	3,137.557	21.06	0.8224	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			255.09990	229.057	21.06	0.1776	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,157.48630	1,249.561	18.18	0.5560	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			784.58630	709.561	18.18	0.4440	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,553.48980	1,661.504	18.86	0.6343	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		619.48980	560.204	18.86	0.3657	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,078.00860	981.758	17.34	0.5610	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,166.24270	3,308.758	21.09	0.8169	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		276.64270	251.758	21.09	0.1831	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,684.66010	2,817.017	20.41	0.7789	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		345.06010	310.017	20.41	0.2211	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		747.60860	818.758	17.34	0.4390	0.00	0	1,000
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		96.04400	116.339	14.99	0.1138	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		2,337.54400	2,190.139	14.99	0.8862	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		1,062.55050	967.724	17.38	0.5525	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		781.05050	853.924	17.38	0.4475	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		2,975.97900	3,113.410	20.75	0.8012	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		307.47900	277.210	20.75	0.1988	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,408.24080	1,510.020	18.53	0.5994	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		707.54080	641.220	18.53	0.4006	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,862.54670	2,995.737	20.45	0.7795	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		359.44670	323.737	20.45	0.2205	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		756.27050	825.383	17.22	0.4280	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		1,153.17050	1,053.383	17.22	0.5720	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,402.69850	3,545.143	21.23	0.8179	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		289.59850	263.143	21.23	0.1821	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		681.87110	745.796	17.00	0.3989	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		1,253.17110	1,147.596	17.00	0.6011	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,023.20070	2,140.100	19.34	0.6833	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		554.50070	501.900	19.34	0.3167	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		710.79220	645.163	18.64	0.3883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,562.79220	1,666.863	18.64	0.6117	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,666.47580	1,535.692	16.37	0.7188	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		398.47580	437.392	16.37	0.2812	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		708.00060	642.622	18.65	0.3870	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,570.00060	1,674.322	18.65	0.6130	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		713.59040	647.720	18.63	0.3895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,555.59040	1,659.420	18.63	0.6105	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		3,326.61430	3,468.556	21.04	0.8068	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		314.61430	286.856	21.04	0.1932	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		3,042.69170	3,177.058	20.60	0.7778	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		380.49170	343.758	20.60	0.2222	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		767.19400	834.735	17.19	0.4172	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		1,234.99400	1,131.435	17.19	0.5828	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,623.30970	3,766.615	21.48	0.8150	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		311.10970	283.315	21.48	0.1850	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,582.34160	1,684.783	18.73	0.5807	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		854.74160	782.383	18.73	0.4193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,330.41630	1,228.928	17.63	0.5709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		929.41630	1,005.628	17.63	0.4291	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			868.94030	798.072	18.98	0.4104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,737.94030	1,844.772	18.98	0.5896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			866.09430	795.446	19.00	0.4093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,745.09430	1,852.145	19.00	0.5907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			871.80340	800.708	18.97	0.4115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,730.80340	1,837.408	18.97	0.5885	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,426.78220	1,325.422	18.05	0.5583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,126.48220	1,210.322	18.05	0.4417	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,422.63800	1,321.507	18.06	0.5570	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,132.33800	1,216.407	18.06	0.4430	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,418.50750	1,317.606	18.07	0.5558	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,138.20750	1,222.506	18.07	0.4442	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,334.20510	1,245.828	19.27	0.4676	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,040.80510	2,153.328	19.27	0.5324	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,509.31850	5,655.457	22.96	0.7726	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			602.71850	547.957	22.96	0.2274	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,331.06850	1,242.915	19.28	0.4667	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,047.66850	2,160.415	19.28	0.5333	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,327.93220	1,240.012	19.28	0.4659	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,054.53220	2,167.512	19.28	0.5341	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,028.64550	1,907.111	18.76	0.5774	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,601.64550	1,693.711	18.76	0.4226	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,024.58120	1,903.183	18.76	0.5765	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,607.58120	1,699.783	18.76	0.4235	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,032.72910	1,911.058	18.75	0.5783	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,595.72910	1,687.658	18.75	0.4217	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,715.17440	1,808.245	18.90	0.4277	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,070.07440	1,946.345	18.90	0.5723	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,210.19680	2,079.211	18.87	0.5863	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,691.99680	1,781.011	18.87	0.4137	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,206.03110	2,075.211	18.88	0.5855	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,697.83110	1,787.011	18.88	0.4145	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,201.87440	2,071.219	18.89	0.5847	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,703.67440	1,793.019	18.89	0.4153	0.00	0	0
<b>Total \$ / R Option</b>												<b>39,557,317.85</b>	<b>171,270</b>	<b>5,056,269</b>
<b>Total \$ / R</b>												<b>4,777,760,379.35</b>	<b>524,233</b>	<b>6,368,355</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.29740		13.45670		0.0000		0.00	0	333
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.48220		13.64120		0.0000		0.00	0	399
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.67260		13.83450		0.0000		0.00	0	86
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.86770		14.03300		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			14.47510		14.66030		0.0000		0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>818</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			9,648.22120	4,813.866	40.29	0.1846	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			38,978.22120	50,073.866	40.29	0.8154	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			9,376.26980	4,679.735	40.41	0.1801	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			39,706.26980	50,939.735	40.41	0.8199	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			9,926.32100	4,951.803	40.17	0.1892	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			38,256.32100	49,211.803	40.17	0.8108	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			50,069.39530	43,302.488	19.75	0.4505	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			57,949.39530	67,082.488	19.75	0.5495	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			49,660.35010	42,942.256	19.77	0.4477	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			58,540.35010	67,722.256	19.77	0.5523	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			50,481.36270	43,665.460	19.73	0.4533	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			57,361.36270	66,445.460	19.73	0.5467	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			66,897.24160	59,401.393	18.26	0.4687	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			76,447.24160	85,141.393	18.26	0.5313	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			66,498.41580	59,040.754	18.28	0.4666	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			77,048.41580	85,780.754	18.28	0.5334	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			67,297.87710	59,764.140	18.25	0.4709	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			75,847.87710	84,504.141	18.25	0.5291	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			87,397.89030	78,938.188	17.78	0.5045	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			85,097.89030	93,168.188	17.78	0.4955	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			86,983.65900	78,556.201	17.79	0.5027	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			85,683.65900	93,786.201	17.79	0.4973	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			87,814.00860	79,321.521	17.76	0.5063	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			84,514.00860	92,551.521	17.76	0.4937	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			7,321.35410	9,048.187	1.32	0.5371	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			6,128.42310	7,859.240	1.30	0.5026	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			6,128.42310	7,859.240	1.30	0.4974	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			5,712.33830	7,443.851	1.31	0.4826	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			6,712.33830	8,443.851	1.31	0.5174	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			5,321.35410	7,048.187	1.32	0.4629	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			142,263.80350	132,150.735	18.06	0.5570	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			113,233.80350	121,640.735	18.06	0.4430	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			141,850.75080	131,760.558	18.07	0.5558	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			113,820.75080	122,250.558	18.07	0.4442	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			142,678.21600	132,542.235	18.05	0.5583	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			112,648.21600	121,032.235	18.05	0.4417	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>818</b>
£ / R	On	15/12/2017	Foreign Exchange Future			17.71850	18.04820			0.0000	177,185.00	10	0	
£ / R	On	18/12/2017	Foreign Exchange Future			17.72200	18.04820			0.0000	291,420,568.00	16,444	30,782	
£ / R	On	31/01/2018	Foreign Exchange Future			17.89680	18.21130			0.0000	107,380.80	6	10	
£ / R	On	01/03/2018	Foreign Exchange Future			17.99430	18.31020			0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			18.03900	18.35580			0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			18.05180	18.36890			0.0000	476,892,452.40	26,418	208,683	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Future			18.36880		18.69060			0.0000	6,649,505.60	362	7,372
£ / R	On	17/09/2018	Foreign Exchange Future			18.69480		19.02210			0.0000	12,226,399.20	654	4,164
£ / R	On	14/06/2019	Foreign Exchange Future			19.44790		19.79310			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>787,473,491.00</b>	<b>43,894</b>	<b>251,066</b>
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			644.60490	941.500	37.51	1.0000	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			32.80490	0.000	37.51	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.00140	0.001	86.50	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,091.80140	7,418.001	86.50	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			382.76260	564.424	39.72	0.7646	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			230.96260	86.424	39.72	0.2354	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,771.30340	2,084.244	58.03	0.9813	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			19.50340	6.244	58.03	0.0187	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.00140	0.001	86.50	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,101.80140	7,428.001	86.50	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.00140	0.001	86.50	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,111.80140	7,438.001	86.50	1.0000	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			324.27380	236.728	23.36	0.2693	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			1,022.97380	1,249.928	23.36	0.7307	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			1,271.61060	1,506.001	21.48	0.7352	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			351.81060	270.301	21.48	0.2648	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,149.55360	1,368.432	20.65	0.6846	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			455.35360	357.432	20.65	0.3154	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,404.83140	1,169.541	19.09	0.7018	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			265.93140	347.741	19.09	0.2982	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,419.49340	1,182.607	19.08	0.7060	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			260.59340	340.807	19.08	0.2940	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,578.03450	1,327.649	19.05	0.7484	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			209.13450	275.849	19.05	0.2516	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,997.74250	2,262.212	21.58	0.8276	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			226.64250	174.012	21.58	0.1724	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,412.15270	1,176.061	19.08	0.7039	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			263.25270	344.261	19.08	0.2961	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,116.98650	1,331.123	20.42	0.6708	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			485.88650	382.923	20.42	0.3292	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,393.10250	1,186.881	18.03	0.6064	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			592.50250	708.081	18.03	0.3936	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			1,642.12690	1,408.541	17.86	0.6717	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			451.52690	539.741	17.86	0.3283	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,387.21210	1,181.558	18.04	0.6047	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			596.61210	712.758	18.04	0.3953	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			2,150.88260	2,394.435	19.85	0.7490	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			441.48260	363.235	19.85	0.2510	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,381.33910	1,176.248	18.04	0.6030	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			600.73910	717.448	18.04	0.3970	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,579.40820	1,370.134	17.63	0.5938	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	18.24	Put			797.30820	915.334	17.63	0.4062	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,573.87960	1,365.078	17.63	0.5924	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			801.77960	920.278	17.63	0.4076	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,568.36550	1,360.036	17.64	0.5910	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			806.26550	925.236	17.64	0.4090	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,100.64250	1,214.216	17.20	0.3775	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,268.06860	2,037.051	17.20	0.6215	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,104.96860	1,219.151	17.20	0.3785	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,262.40470	2,032.006	17.21	0.6205	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,109.30470	1,224.106	17.21	0.3795	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,273.74250	2,042.116	17.20	0.6225	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>4,700</b>
<b>Total £ / R</b>												<b>787,473,491.00</b>	<b>43,894</b>	<b>255,766</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11827		0.11947			0.0000	0.00	0	80
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12062		0.12176			0.0000	603.12	5	120
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12300		0.12416			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12550		0.12669			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13746		0.13895			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>603.12</b>	<b>5</b>	<b>200</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			3.03700	1.309	43.38	0.0085	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,056.23700	1,174.209	43.38	0.9915	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			949.65210	828.956	36.40	0.9866	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			2.85210	1.856	36.40	0.0134	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			92.46500	45.719	25.87	0.2719	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			145.66500	218.619	25.87	0.7281	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			588.95120	539.626	20.86	0.5406	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			413.25120	477.226	20.86	0.4594	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			243.64660	222.208	22.61	0.2759	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,067.94660	1,159.808	22.61	0.7241	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,260.01210	1,167.724	19.33	0.8387	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			84.31210	105.324	19.33	0.1613	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			502.90190	469.135	21.43	0.3872	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,087.00190	1,169.035	21.43	0.6128	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			313.67390	290.330	24.03	0.2510	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,897.77390	1,990.230	24.03	0.7490	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			907.15640	850.259	20.01	0.5966	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			491.25640	550.159	20.01	0.4034	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			330.70000	449.900		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,330.70000	1,449.900		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			669.30000	550.100		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,859.28450	1,787.731	21.26	0.6348	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			964.48450	1,041.531	21.26	0.3652	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,432.02310	1,373.139	22.18	0.5272	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,537.22310	1,626.939	22.18	0.4728	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,372.28370	2,288.640	19.53	0.7543	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			477.48370	542.440	19.53	0.2457	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>603.12</b>	<b>5</b>	<b>200</b>
€ / R	On	15/12/2017	Foreign Exchange Future			15.65650		15.88270			0.0000	46,969.50	3	0
€ / R	On	18/12/2017	Foreign Exchange Future			15.65990		15.88270			0.0000	274,956,524.20	17,558	82,973
€ / R	On	27/12/2017	Foreign Exchange Future			15.69380		15.90350			0.0000	0.00	0	800
€ / R	On	30/01/2018	Foreign Exchange Future			15.82020		16.03070			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			15.83630		16.04710			0.0000	142,526.70	9	30
€ / R	On	15/02/2018	Foreign Exchange Future			15.88850		16.07500			0.0000	699,094.00	44	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.93220		16.14410			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.98180		16.19410			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.99500		16.20740			0.0000	20,249,670.00	1,266	84,294
€ / R	On	29/03/2018	Foreign Exchange Future			16.03090		16.24400			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.31880		16.53590			0.0000	103,836,524.40	6,363	9,805
€ / R	On	17/09/2018	Foreign Exchange Future			16.65780		16.87860			0.0000	0.00	0	5,392
€ / R	On	14/12/2018	Foreign Exchange Future			16.99390		17.22290			0.0000	212,695,652.40	12,516	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			17.73610		17.98830			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>612,626,961.20</b>	<b>37,759</b>	<b>185,332</b>
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			638.00780	863.500	41.59	1.0000	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			0.70780	0.000	41.59	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			274.87210	188.279	44.33	0.4201	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			192.17210	328.379	44.33	0.5799	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			684.83080	902.117	46.50	0.8965	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			37.53080	32.017	46.50	0.1035	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			177.59990	119.829	44.46	0.3040	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			294.89990	459.929	44.46	0.6960	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			106.00530	72.295	44.60	0.2066	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			423.30530	612.395	44.60	0.7934	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,885.04270	1,668.126	63.35	0.9761	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			2.34270	8.226	63.35	0.0239	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			398.20330	281.780	44.35	0.5459	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			115.50330	221.880	44.35	0.4541	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,756.08310	1,540.918	61.93	0.9685	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			3.38310	11.018	61.93	0.0315	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			567.38770	772.644	44.74	0.8650	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			60.08770	42.544	44.74	0.1350	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			29.14360	29.317	47.99	0.0937	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			746.44360	969.417	47.99	0.9063	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	21.41	Call		0.09630	0.045	93.95	0.0001	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		5,527.39630	5,750.145	93.95	0.9999	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		1.80010	2.789	65.74	0.0091	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,179.10010	2,402.889	65.74	0.9909	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		1.75530	2.732	65.80	0.0089	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,189.05530	2,412.832	65.80	0.9911	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		1.84610	2.846	65.69	0.0093	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,169.14610	2,392.946	65.69	0.9907	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put		244.82730	330.878	32.37	0.4563	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call		528.32730	404.678	32.37	0.5437	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put		462.43820	575.621	21.32	0.5444	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call		493.13820	395.821	21.32	0.4556	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put		361.08520	456.152	20.94	0.4728	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call		608.18520	492.452	20.94	0.5272	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put		0.00000	909.314	22.05	0.6841	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call		0.00000	245.614	22.05	0.3159	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put		0.00000	624.943	20.15	0.5379	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call		0.00000	443.443	20.15	0.4621	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put		724.90050	855.593	20.05	0.6102	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call		459.00050	377.793	20.05	0.3898	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put		1,148.15910	1,303.242	20.42	0.7137	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call		332.25910	275.042	20.42	0.2863	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		129.10000	164.707	17.88	0.1958	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		1,468.40100	1,292.023	17.88	0.8021	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		131.00100	167.023	17.88	0.1979	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		127.22150	162.417	17.87	0.1937	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		43.85020	51.220	18.67	0.0730	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		2,251.25020	2,046.220	18.67	0.9270	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		1,139.29030	1,292.849	20.21	0.7064	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		346.69030	287.849	20.21	0.2936	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		1,476.50000	1,299.707	17.88	0.8042	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		726.63290	851.150	19.35	0.5790	0.00	0	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		1,326.23680	1,157.744	17.95	0.7624	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		168.83680	212.743	17.95	0.2376	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		1,288.01880	1,121.858	17.97	0.7508	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		180.61880	226.858	17.97	0.2492	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		1,484.62150	1,307.417	17.87	0.8063	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		794.97510	925.225	19.51	0.6043	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		502.37510	420.225	19.51	0.3957	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		544.03290	456.150	19.35	0.4210	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		1,293.61110	1,452.080	20.15	0.7277	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		327.61110	272.980	20.15	0.2723	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		1,387.32010	1,230.958	16.65	0.6892	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		351.42010	412.158	16.65	0.3108	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		1,380.59700	1,224.868	16.66	0.6872	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		354.69700	416.068	16.66	0.3128	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	15.49	Call			1,394.05940	1,237.291	16.65	0.6911	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			348.15940	408.491	16.65	0.3089	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,380.85820	2,181.544	16.61	0.8860	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			94.95820	112.744	16.61	0.1140	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,083.60800	953.593	17.09	0.5882	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			547.70800	634.793	17.09	0.4118	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			5,158.51480	5,359.485	22.57	0.9529	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			64.41480	48.285	22.57	0.0471	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			2,634.15050	2,430.636	16.78	0.9132	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			68.25050	81.836	16.78	0.0868	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			864.32140	754.686	17.51	0.5012	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			768.42140	875.886	17.51	0.4988	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,350.74670	2,525.575	19.87	0.8046	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			276.64670	234.375	19.87	0.1954	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,837.81830	2,631.578	16.91	0.9310	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			51.91830	62.778	16.91	0.0690	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,561.81030	1,395.703	16.57	0.7367	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			275.91030	326.903	16.57	0.2633	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,118.76980	4,318.136	21.86	0.9198	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			104.66980	86.936	21.86	0.0802	0.00	0	54,507
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,733.48150	2,533.899	15.48	0.8901	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			104.88150	126.099	15.48	0.1099	0.00	0	166,283
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,432.48840	1,286.302	16.26	0.6389	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,016.80880	3,194.538	19.78	0.8017	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,144.11290	1,261.104	17.31	0.5424	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			190.14920	173.799	23.13	0.1155	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			910.29420	805.801	17.29	0.4606	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,131.69420	1,248.001	17.29	0.5394	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			1,524.39920	1,368.654	16.12	0.6645	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			495.79920	560.854	16.12	0.3355	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			553.88840	628.502	16.26	0.3611	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,941.54920	5,145.999	23.13	0.8845	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			335.40880	292.338	19.78	0.1983	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			906.49590	802.345	17.30	0.4591	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,137.89590	1,254.545	17.30	0.5409	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			902.71290	798.904	17.31	0.4576	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,580.70540	1,708.794	17.41	0.5826	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			910.37590	809.811	17.42	0.4162	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,587.47590	1,715.911	17.42	0.5838	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			916.84660	815.587	17.40	0.4186	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,573.94660	1,701.687	17.40	0.5814	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			913.60540	812.694	17.41	0.4174	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,023.15920	1,861.405	16.44	0.6366	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			904.85920	995.306	16.44	0.3634	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,017.87670	1,856.571	16.45	0.6355	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			909.57670	1,000.471	16.45	0.3645	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,028.45450	1,866.261	16.43	0.6378	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			900.15450	990.161	16.43	0.3622	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,243,289</b>
<b>Total € / R</b>												<b>612,626,961.20</b>	<b>37,759</b>	<b>1,428,621</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.19230		10.30600			0.0000	4,076,920.00	400	2,263
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.21010		10.31530			0.0000	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Future			10.23430		10.34510			0.0000	0.00	0	5
AU\$ / R	On	28/02/2018	Foreign Exchange Future			10.30180		10.41430			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.32980		10.44250			0.0000	206,596.00	20	11,361
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.47390		10.58860			0.0000	0.00	0	7,682
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.62360		10.74030			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.76750		10.88960			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.08840		11.21770			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>4,283,516.00</b>	<b>420</b>	<b>32,169</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,557.00290	1,668.378	62.14	0.9961	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			2.94550	0.660	62.27	0.0038	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,566.94550	1,678.360	62.27	0.9962	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			2.88940	0.642	62.41	0.0037	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,576.88940	1,688.342	62.41	0.9963	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			3.00290	0.678	62.14	0.0039	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			426.17790	352.948	31.88	0.6512	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			110.87790	142.848	31.88	0.3488	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			419.33230	346.717	31.88	0.6448	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			114.03230	146.617	31.88	0.3552	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			433.08560	359.245	31.87	0.6576	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			107.78560	139.145	31.87	0.3424	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			485.08550	564.665	23.76	0.7194	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			150.18550	118.965	23.76	0.2806	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			418.48590	486.888	18.51	0.5955	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			282.78590	238.688	18.51	0.4045	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			620.56320	542.564	16.85	0.6678	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			168.06320	202.764	16.85	0.3322	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			613.91550	536.434	16.86	0.6635	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			171.41550	206.634	16.86	0.3365	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			607.31170	530.350	16.87	0.6591	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			174.81170	210.550	16.87	0.3409	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			438.74830	491.701	15.90	0.4896	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			527.03260	464.071	15.87	0.5171	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			428.43260	480.171	15.87	0.4829	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			522.17340	459.819	15.88	0.5138	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			433.57340	485.919	15.88	0.4862	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			517.34830	455.601	15.90	0.5104	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			440.89460	390.388	16.00	0.4005	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			810.59460	876.788	16.00	0.5995	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			437.56960	387.382	16.01	0.3981	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			817.26960	883.782	16.01	0.6019	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			434.27170	384.395	16.03	0.3957	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			823.97170	890.795	16.03	0.6043	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,056.87030	1,128.236	16.02	0.6278	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			462.20960	410.939	15.99	0.3760	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,042.60960	1,113.439	15.99	0.6240	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			459.33070	408.331	16.01	0.3741	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,049.73070	1,120.831	16.01	0.6259	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			456.47030	405.736	16.02	0.3722	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			920.75190	843.549	14.84	0.5536	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			703.05190	755.149	14.84	0.4464	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			916.11660	839.196	14.85	0.5517	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			708.41660	760.796	14.85	0.4483	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			911.50190	834.863	14.86	0.5497	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			713.80190	766.463	14.86	0.4503	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>4,283,516.00</b>	<b>420</b>	<b>32,169</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.38160		10.47320			0.0000	2,076,320.00	200	550
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.54640		10.63340			0.0000	5,273,200.00	500	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.70660		10.79610			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>7,349,520.00</b>	<b>700</b>	<b>800</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			136.05610	79.503	38.37	0.3380	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			202.85610	237.903	38.37	0.6620	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			131.85920	76.346	38.38	0.3282	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			208.65920	244.746	38.38	0.6718	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			140.34570	82.757	38.36	0.3480	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			197.14570	231.157	38.36	0.6520	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			709.37730	644.399	17.10	0.7177	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			145.97730	167.999	17.10	0.2823	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			702.21610	637.719	17.11	0.7137	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			148.81610	171.320	17.11	0.2863	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			716.57720	651.122	17.09	0.7216	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			143.17720	164.722	17.09	0.2784	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			490.13690	444.724	16.34	0.4871	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			514.03690	558.124	16.34	0.5129	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			485.88140	440.783	16.36	0.4840	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			519.78140	564.183	16.36	0.5160	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			494.42120	448.696	16.33	0.4902	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			508.32120	552.096	16.33	0.5098	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>7,349,520.00</b>	<b>700</b>	<b>800</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			13.41340		13.61060			0.0000	16,324,107.80	1,217	400
CHF / R	On	19/03/2018	Foreign Exchange Future			13.71570		13.90550			0.0000	33,329,151.00	2,430	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			14.01050		14.20250			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.31640		14.51160			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.60540		15.84130			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>49,653,258.80</b>	<b>3,647</b>	<b>1,615</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			72.35630	50.479	49.28	0.1627	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			491.75630	667.079	49.28	0.8373	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			70.23930	48.961	49.27	0.1587	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			499.63930	675.561	49.27	0.8413	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			74.52430	52.036	49.29	0.1666	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			483.92430	658.636	49.29	0.8334	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			437.24950	368.680	19.83	0.3977	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			681.74950	802.980	19.83	0.6023	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			433.62390	365.589	19.85	0.3951	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			688.12390	809.889	19.85	0.6049	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			440.89940	371.795	19.82	0.4003	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			675.39940	796.095	19.82	0.5997	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			578.59650	510.328	18.30	0.4152	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			906.09650	1,029.828	18.30	0.5848	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			575.09900	507.222	18.32	0.4132	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			912.59900	1,036.722	18.32	0.5868	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			571.62170	504.139	18.33	0.4113	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			919.12170	1,043.639	18.33	0.5887	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			528.40000	723.600		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			538.40000	733.600		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			518.40000	713.600		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			702.88150	788.827	15.85	0.3478	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,815.28030	1,664.603	15.83	0.6549	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			693.98030	779.203	15.83	0.3451	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,809.72320	1,659.404	15.84	0.6535	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			698.42320	784.004	15.84	0.3465	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,804.18150	1,654.227	15.85	0.6522	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>49,653,258.80</b>	<b>3,647</b>	<b>1,615</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.01320		2.03500			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	19/03/2018	Foreign Exchange Future			2.02870		2.05040			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.04510		2.06710			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.06290		2.08530			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.12060		2.14520			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			905.81570	711.598	40.96	0.8099	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			55.81570	79.598	40.96	0.1901	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			822.92320	632.168	40.69	0.7717	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			72.92320	100.168	40.69	0.2283	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			999.30520	794.586	41.22	0.8437	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			49.30520	62.586	41.22	0.1563	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			257.06100	306.783	18.13	0.2596	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,487.25780	1,324.261	18.14	0.7217	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			283.25780	337.261	18.14	0.2783	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,415.30730	1,256.759	18.16	0.7024	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			311.30730	369.759	18.16	0.2976	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,561.06100	1,393.783	18.13	0.7404	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,251.67460	1,120.306	17.16	0.5644	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			780.67460	869.306	17.16	0.4356	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,200.13100	1,073.145	17.22	0.5485	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			829.13100	922.145	17.22	0.4515	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,304.87670	1,169.126	17.09	0.5805	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			733.87670	818.126	17.09	0.4195	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			447.00000	671.000		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			547.00000	771.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			647.00000	871.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,623.23290	2,443.609	16.49	0.6704	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			971.23290	1,037.609	16.49	0.3296	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,564.85170	2,386.960	16.51	0.6612	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,012.85170	1,080.959	16.51	0.3388	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,682.63800	2,501.271	16.46	0.6796	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			930.63800	995.271	16.46	0.3204	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.11310		2.14160			0.0000	739,585.00	350	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.15570		2.18420			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.20020		2.22930			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.24640		2.27610			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.50880		2.54730			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Future</b>												<b>739,585.00</b>	<b>350</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			39.80730	35.743	39.19	0.0992	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,446.68880	1,149.791	39.03	0.9421	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			30.68880	18.791	39.03	0.0579	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,350.90250	1,057.150	39.11	0.9234	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			34.90250	26.150	39.11	0.0766	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,255.80730	966.743	39.19	0.9008	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			838.46400	709.090	19.78	0.4574	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			896.46400	1,052.090	19.78	0.5426	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			929.87480	787.876	19.59	0.4933	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			787.87480	930.876	19.59	0.5067	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			883.24000	747.593	19.69	0.4752	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			841.24000	990.593	19.69	0.5248	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,156.93780	1,013.164	18.39	0.4851	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,163.93780	1,311.164	18.39	0.5149	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,245.80740	1,092.621	18.23	0.5122	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,052.80740	1,190.621	18.23	0.4878	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,200.66550	1,052.213	18.31	0.4986	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,107.66550	1,250.213	18.31	0.5014	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			739.00000	1,036.000		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			839.00000	1,136.000		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			939.00000	1,236.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			533.26270	591.720	16.43	0.1926	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,431.36540	4,106.754	16.45	0.8009	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			558.36540	618.754	16.45	0.1991	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,581.92850	4,253.482	16.42	0.8139	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			508.92850	565.482	16.42	0.1861	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,506.26270	4,179.720	16.43	0.8074	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>739,585.00</b>	<b>350</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70240		1.72340			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72910		1.74990			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.75580		1.77690			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.78270		1.80470			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.95170		1.97840			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			121.17570	52.977	42.07	0.1582	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			587.17570	728.977	42.07	0.8418	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
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			98.03920	40.478	42.31	0.1266	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			664.03920	816.478	42.31	0.8734	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			148.46450	68.652	41.82	0.1953	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			514.46450	644.652	41.82	0.8047	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			728.82850	627.397	19.39	0.4941	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			629.82850	736.396	19.39	0.5059	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			682.44320	586.617	19.49	0.4713	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			683.44320	795.617	19.49	0.5287	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			777.60450	670.486	19.28	0.5174	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			578.60450	679.486	19.28	0.4826	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			980.68020	869.909	17.85	0.5178	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			811.68020	911.909	17.85	0.4822	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			935.54870	829.246	17.96	0.5004	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			866.54870	971.246	17.96	0.4996	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,027.65530	912.368	17.75	0.5356	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			758.65530	854.368	17.75	0.4644	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			553.00000	773.000		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			353.00000	573.000		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			453.00000	673.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			682.26010	734.301	17.07	0.2653	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,900.93400	2,691.894	17.14	0.7250	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			716.93400	774.894	17.14	0.2750	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,836.66490	2,633.700	17.22	0.7154	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			752.66490	816.700	17.22	0.2846	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,966.26010	2,751.301	17.07	0.7347	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.12880		0.13030			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12850		0.13000			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12760		0.12970			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12690		0.12910			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
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.60020		1.62790			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.62660		1.65440			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.65420		1.68270			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.68320		1.71220			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.77510		1.80760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.32560		9.40570			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.44440		9.52390			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.57060		9.65140			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.70230		9.78510			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.58510		10.69210			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			29.34420	13.254	40.33	0.0859	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			433.64420	497.654	40.33	0.9141	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			27.94750	12.851	40.63	0.0832	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			442.24750	507.251	40.63	0.9168	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			30.79800	13.674	40.04	0.0887	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			425.09800	488.074	40.04	0.9113	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			384.48450	342.766	18.07	0.5157	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			310.58450	348.366	18.07	0.4843	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			379.52590	338.395	18.09	0.5111	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			315.62590	353.995	18.09	0.4889	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			389.49160	347.350	18.06	0.5203	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			305.59160	342.950	18.06	0.4797	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			388.87420	352.658	17.25	0.4346	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			577.47420	622.058	17.25	0.5654	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			385.15600	349.226	17.27	0.4315	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			583.75600	628.626	17.27	0.5685	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			392.62670	356.122	17.24	0.4378	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			571.22670	615.522	17.24	0.5622	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			144.90000	227.700		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			154.90000	237.700		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			134.90000	217.700		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,235.70870	1,158.701	15.65	0.6681	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			463.60870	493.601	15.65	0.3319	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,229.95800	1,153.164	15.66	0.6662	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			467.85800	498.064	15.66	0.3338	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,241.47690	1,164.255	15.64	0.6701	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			459.37690	489.155	15.64	0.3299	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29780		1.31050			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
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30790		1.32500			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.31790		1.34060			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.32940		1.35920			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.44410		1.46060			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			105.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	22.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			5.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	122.000		1.0000	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			95.00000	222.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			250.00000	79.000		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			150.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	21.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			50.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	121.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			206.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	21.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			106.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	121.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			306.00000	79.000		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			108.00000	406.000		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			208.00000	506.000		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			8.00000	306.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,406.00000	1,241.000		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			1,306.00000	1,141.000		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			1,506.00000	1,341.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.33270		1.34120			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33890		1.34660			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34350		1.35100			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34810		1.35550			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	18/12/2017	Foreign Exchange Future			1.17770		1.18030				0.0000	0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future			1.18640		1.18810				0.0000	0.00	0	15
QUANTO €On	18/06/2018	Foreign Exchange Future			1.19350		1.19530				0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future			1.20120		1.20280				0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>15</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>15</b>
RAIN	On	18/12/2017	Foreign Exchange Future		23,560.93000		23,867.70000				0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future		23,955.15000		24,251.99000				0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future		9.87040		9.98590				0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future		10.02060		10.13590				0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future		10.17560		10.29300				0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future		10.33820		10.45820				0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future		11.33680		11.47890				0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call		263.08590	171.637	39.16	0.5756		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put		87.18590	111.237	39.16	0.4244		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call		256.53860	165.922	39.12	0.5644		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put		90.63860	115.522	39.12	0.4356		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call		269.72580	177.464	39.20	0.5867		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put		83.82580	107.064	39.20	0.4133		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call		453.31820	389.268	17.71	0.5448		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		277.41820	328.668	17.71	0.4552		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call		447.97150	384.463	17.73	0.5403		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put		282.07150	333.863	17.73	0.4597		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call		458.71240	394.120	17.70	0.5492		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put		272.81240	323.520	17.70	0.4508		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call		572.37080	504.406	16.18	0.5487		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put		379.37080	428.806	16.18	0.4513		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call		567.27470	499.760	16.19	0.5453		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put		384.27470	434.160	16.19	0.4547		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call		577.50210	509.088	16.17	0.5521		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put		374.50210	423.488	16.17	0.4479		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call		458.20000	338.200		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		448.20000	328.200		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
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			468.20000	348.200		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			1,764.67190	1,643.936	15.34	0.7788	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			275.77190	297.136	15.34	0.2212	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,757.33140	1,636.798	15.34	0.7772	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			278.43140	299.998	15.34	0.2228	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,750.01230	1,629.679	15.34	0.7756	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			281.11230	302.879	15.34	0.2244	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.43090		3.46690			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.38650		3.42270			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.33800		3.36910			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.28960		3.32240			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.31220		3.33210			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>433</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			3.42040	1.570	48.97	0.0274	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			276.52040	310.670	48.97	0.9726	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			3.28680	1.464	49.66	0.0254	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			286.38680	320.564	49.66	0.9746	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			3.56610	1.686	48.27	0.0295	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			266.66610	300.786	48.27	0.9705	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			63.14700	53.201	15.30	0.3231	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			160.44700	186.701	15.30	0.6769	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			59.88510	50.478	15.33	0.3105	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			167.18510	193.978	15.33	0.6895	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			66.54470	56.044	15.28	0.3360	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			153.84470	179.544	15.28	0.6640	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			44.13970	40.077	15.00	0.2092	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			335.03970	362.077	15.00	0.7908	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			42.46030	38.578	15.04	0.2026	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			343.36030	370.578	15.04	0.7974	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			45.88210	41.631	14.96	0.2159	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			326.78210	353.631	14.96	0.7841	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			37.60000	70.400		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			47.60000	80.400		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			27.60000	60.400		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			183.87380	174.876	16.20	0.4120	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			381.77380	392.676	16.20	0.5880	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	14/06/2019	Foreign Exchange Option	3.54	Call			180.82280	171.948	16.23	0.4068	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			388.72280	399.748	16.23	0.5932	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			186.97530	177.854	16.17	0.4174	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			374.87530	385.654	16.17	0.5826	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>433</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.33390		1.35450			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.31270		1.33360			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.29410		1.31430			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.27700		1.29690			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>6 200 329 996.62</b>	<b>439,738</b>	<b>1,786,241</b>
<b>Total Options</b>												<b>39 557 317.85</b>	<b>171,270</b>	<b>6,304,258</b>
<b>Grand Total:</b>												<b>6,239,887,314.47</b>	<b>611,008</b>	<b>8,090,499</b>