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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/10/2017 Foreign Exchange Future			14.91430		14.18500			0.0000	1,643,555,860.00	110,200	0
\$ / R On 31/10/2017 Foreign Exchange Future			14.17350		14.18000			0.0000	0.00	0	500
\$ / R On 03/11/2017 Foreign Exchange Future			14.17870		14.18740			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			14.18650		14.19480			0.0000	0.00	0	80,000
\$ / R On 09/11/2017 Foreign Exchange Future			14.19400		14.20200			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.20370		14.21160			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			14.21100		14.21890			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.21340		14.22130			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			14.24010		14.24780			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.24500		14.25260			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.25460		14.26220			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.27860		14.28640			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.28100		14.28880			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			14.28820		14.29610			0.0000	1,768,879,160.00	123,800	1,003,687
\$ / R On 22/12/2017 Foreign Exchange Future			14.29780		14.30570			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.30980		14.31780			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			14.32410		14.33230			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.32880		14.33710			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.34060		14.34910			0.0000	0.00	0	0
\$ / R On 12/01/2018 Foreign Exchange Future			14.34770		14.35630			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.36190		14.37070			0.0000	0.00	0	241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2018	Foreign Exchange Future			14.37850		14.38750			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.39270		14.40180			0.0000	949,918.20	66	1,546
\$ / R	On	01/02/2018	Foreign Exchange Future			14.39500		14.40420			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.42300		14.43300			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.42770		14.43780			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.50230		14.51450			0.0000	260,548,321.80	17,966	173,893
\$ / R	On	24/04/2018	Foreign Exchange Future			14.58630		14.60080			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.58870		14.60320			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.62590		14.64110			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.63510		14.65050			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.71400		14.73060			0.0000	12,006,624.00	816	109,542
\$ / R	On	02/07/2018	Foreign Exchange Future			14.74650		14.76360			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.78820		14.80600			0.0000	0.00	0	1,800
\$ / R	On	25/07/2018	Foreign Exchange Future			14.79980		14.81780			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.84360		14.86320			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.92390		14.94750			0.0000	0.00	0	2,757
\$ / R	On	25/10/2018	Foreign Exchange Future			15.01110		15.03890			0.0000	0.00	0	70
\$ / R	On	13/11/2018	Foreign Exchange Future			15.05790		15.08670			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			15.13670		15.16600			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.29180		15.32200			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.37570		15.40640			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.59940		15.63150			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.59390		16.64100			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.72500		16.77460			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.86170		16.91400			0.0000	0.00	0	184,000
Total \$ / R Future												3,685,939,884.00	252,848	1,652,569
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			0.17020	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			685.17020	1,414.300	13.41	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,265.00020	2,535.700	13.41	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.00020	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			34.91170	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			119.91170	814.300	13.41	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Put			0.66940	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Call			535.66940	1,264.300	13.41	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			1,265.00000	1,994.300	13.41	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			0.00000	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Put			0.26810	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Call			635.26810	1,364.300	13.41	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Put			1.05950	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Call			486.05950	1,214.300	13.41	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			0.02760	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			795.02760	1,524.300	13.41	1.0000	0.00	0	0
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Put			24.76750	13.434	22.11	0.0879	0.00	0	0
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Call			464.76750	446.934	22.11	0.9121	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Call			430.31110	415.176	20.57	0.8326	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Put			42.91110	36.476	20.57	0.1674	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			6.61180	3.628	21.85	0.0225	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			844.01180	832.328	21.85	0.9775	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call			651.32400	638.590	20.82	0.9438	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put			13.92400	9.890	20.82	0.0562	0.00	0	20,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			6.76170	3.901	20.18	0.0219	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			931.56170	920.401	20.18	0.9781	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Call			527.14940	512.682	18.31	0.8783	0.00	0	40,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put			32.34940	26.182	18.31	0.1217	0.00	0	40,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			9.36040	6.911	17.97	0.0357	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			851.36040	840.911	17.97	0.9643	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			128.47310	118.260	17.44	0.3297	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			360.07310	341.960	17.44	0.6703	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			21.39790	17.076	17.03	0.0675	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			840.29790	828.076	17.03	0.9325	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			17.46540	13.773	18.07	0.0523	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			978.76540	967.173	18.07	0.9477	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,495.09370	3,502.507	29.45	0.9934	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			2.89370	2.607	29.45	0.0066	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			54.60150	51.009	16.92	0.1378	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			802.40150	791.109	16.92	0.8622	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,510.56170	1,501.782	18.36	0.9776	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			7.96170	6.782	18.36	0.0224	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			67.83880	64.082	17.31	0.1584	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			790.43880	779.082	17.31	0.8416	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			106.51980	102.397	17.84	0.2134	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			728.71980	716.997	17.84	0.7866	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			222.26370	217.737	19.26	0.3224	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			648.66370	636.337	19.26	0.6776	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			122.27600	118.340	18.80	0.2065	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			881.07600	869.341	18.80	0.7935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,420.67430	1,421.267	23.29	0.8303	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			116.77430	109.467	23.29	0.1697	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			844.80510	842.778	21.65	0.6816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			240.90510	230.978	21.65	0.3184	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,753.23040	1,744.208	19.53	0.9629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			17.13040	16.008	19.53	0.0371	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,143.31660	1,132.665	18.53	0.8741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			67.21660	64.465	18.53	0.1259	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			453.49620	441.256	20.10	0.5218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			427.39620	423.056	20.10	0.4782	33,844,464.00	80,000	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			148.50380	144.234	18.92	0.2336	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			844.60380	832.434	18.92	0.7664	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			2,106.65570	2,097.930	21.25	0.9778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			10.55570	9.730	21.25	0.0222	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			448.95630	436.739	20.12	0.5182	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put		432.85630	428.539	20.12	0.4818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		1,558.72530	1,549.507	18.58	0.9504	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		22.62530	21.307	18.58	0.0496	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		2,146.11440	2,137.418	21.44	0.9790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		10.01440	9.218	21.44	0.0210	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put		264.16970	259.472	19.50	0.3513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call		630.26970	617.672	19.50	0.6487	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		326.70930	315.505	20.90	0.4074	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		630.60930	627.305	20.90	0.5926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		502.74170	498.744	20.40	0.5250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		398.84170	386.944	20.40	0.4750	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put		199.34150	194.773	19.20	0.2891	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call		735.44150	722.973	19.20	0.7109	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		213.58280	208.967	19.27	0.3035	114,931.63	550	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		709.68280	697.167	19.27	0.6965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		650.88420	647.695	20.98	0.6022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		316.98420	305.895	20.98	0.3978	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		1,568.40930	1,559.202	18.62	0.9511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		22.30930	21.002	18.62	0.0489	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		56.92180	54.450	18.45	0.1100	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		1,203.02180	1,192.650	18.45	0.8900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		1,246.43480	1,236.256	18.40	0.9005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		50.33480	48.056	18.40	0.0995	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		64.14280	61.472	18.51	0.1212	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		1,160.24280	1,149.672	18.51	0.8788	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		1,177.27690	1,166.786	18.48	0.8834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		61.17690	58.586	18.48	0.1166	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		1,151.76620	1,141.155	18.52	0.8765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		65.66620	62.955	18.52	0.1235	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		266.79420	256.421	21.40	0.3463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		770.69420	768.221	21.40	0.6537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,909.87970	1,900.998	20.29	0.9705	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		13.77970	12.798	20.29	0.0295	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		996.12080	984.732	18.71	0.8274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		100.02080	96.532	18.71	0.1726	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		72.03220	69.159	18.56	0.1331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		1,118.13220	1,107.359	18.56	0.8669	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,665.49780	1,656.390	19.10	0.9578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		19.39780	18.190	19.10	0.0422	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,007.94260	1,006.754	22.16	0.7346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		194.04260	184.954	22.16	0.2654	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,333.38550	1,333.613	23.06	0.8137	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		129.48550	121.813	23.06	0.1863	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		2,096.79600	2,088.063	21.20	0.9775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		10.69600	9.863	21.20	0.0225	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,552.00540	2,543.554	23.39	0.9881	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			5.90540	5.354	23.39	0.0119	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			642.05690	629.464	19.46	0.6561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			255.95690	251.264	19.46	0.3439	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,811.87990	1,802.912	19.82	0.9660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			15.77990	14.712	19.82	0.0340	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,228.99510	1,218.740	18.42	0.8964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			52.89510	50.540	18.42	0.1036	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			775.23610	762.861	19.09	0.7322	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			179.13610	174.661	19.09	0.2678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,001.84870	2,004.255	24.39	0.9106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			57.94870	52.455	24.39	0.0894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			921.35670	919.790	21.90	0.7077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			217.45670	207.990	21.90	0.2923	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			122.57670	118.687	18.81	0.2020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			918.67670	906.887	18.81	0.7980	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,304.23040	2,295.639	22.20	0.9832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			8.13040	7.439	22.20	0.0168	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,134.89420	1,124.201	18.54	0.8718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			68.79420	66.001	18.54	0.1282	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,015.93990	1,014.786	22.18	0.7370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			192.03990	182.986	22.18	0.2630	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			496.00970	483.600	19.94	0.5551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			379.90970	375.400	19.94	0.4449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,924.17610	2,929.012	25.94	0.9675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			20.27610	17.212	25.94	0.0325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,335.02490	1,325.216	18.30	0.9196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			38.92490	37.016	18.30	0.0804	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,773.52160	3,780.756	28.49	0.9832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			9.62160	8.956	28.49	0.0168	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			541.57220	529.043	19.78	0.5888	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			335.47220	330.843	19.78	0.4112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,894.74770	2,899.451	25.85	0.9667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			20.84770	17.651	25.85	0.0333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			350.48230	339.014	20.73	0.4304	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			584.38230	580.814	20.73	0.5696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,554.34960	2,558.233	25.29	0.9517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			30.44960	26.433	25.29	0.0483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			510.85660	498.398	19.89	0.5663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			364.75660	360.198	19.89	0.4337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,036.03920	1,024.857	18.66	0.8412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			89.93920	86.657	18.66	0.1588	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			590.24080	577.651	19.62	0.6225	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			294.14080	289.450	19.62	0.3775	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,855.60380	2,860.175	25.76	0.9654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			21.70380	18.375	25.76	0.0346	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			75.75040	69.619	24.02	0.1146	0.00	0	117,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,779.65040	1,781.419	24.02	0.8854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,011.99490	1,000.688	18.69	0.8330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			95.89490	92.488	18.69	0.1670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			361.14550	349.573	20.65	0.4405	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			565.04550	561.373	20.65	0.5595	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			18.66640	15.975	26.21	0.0302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,012.56640	3,017.775	26.21	0.9698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,294.93600	2,298.156	24.87	0.9356	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			41.03600	36.356	24.87	0.0644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,963.44160	2,968.448	26.06	0.9686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			19.54160	16.648	26.06	0.0314	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			18.49710	15.845	26.24	0.0299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,022.39710	3,027.645	26.24	0.9701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			18.32950	15.716	26.27	0.0297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,032.22950	3,037.516	26.27	0.9703	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			137.91260	133.863	19.20	0.2116	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			943.61260	931.663	19.20	0.7884	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,726.46260	3,733.511	28.09	0.9797	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			12.16260	11.311	28.09	0.0203	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			867.53840	854.935	19.38	0.7404	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			189.73840	185.135	19.38	0.2596	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			138.40530	134.224	18.80	0.2004	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			1,040.70530	1,028.324	18.80	0.7996	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			293.32190	288.255	19.29	0.3430	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			730.42190	717.055	19.29	0.6570	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			777.65720	773.956	20.61	0.6042	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			366.75720	354.556	20.61	0.3958	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			862.08000	858.797	20.87	0.6353	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			331.18000	319.397	20.87	0.3647	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,245.99150	1,234.100	18.31	0.8523	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			96.89150	93.500	18.31	0.1477	0.00	0	2,000
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			311.41820	306.269	18.96	0.3479	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			747.71820	733.969	18.96	0.6521	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			325.81910	320.615	18.72	0.3525	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			756.51910	742.515	18.72	0.6475	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			315.98800	310.777	18.40	0.3386	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			803.48800	789.276	18.40	0.6614	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,261.65840	1,248.135	17.61	0.8275	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			129.85840	125.435	17.61	0.1725	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,277.44050	1,263.982	17.60	0.8319	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			125.64050	121.282	17.60	0.1681	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			136.37390	131.855	17.63	0.1792	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,238.17390	1,224.555	17.63	0.8208	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,161.56740	1,147.645	17.70	0.7974	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			159.76740	154.945	17.70	0.2026	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,589.77030	1,588.727	21.73	0.7793	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			203.97030	193.727	21.73	0.2207	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,666.60790	1,665.847	21.89	0.7920	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			190.80790	180.847	21.89	0.2080	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,126.73820	1,124.008	20.61	0.6814	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			248.73740	237.666	21.20	0.2630	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,879.45730	1,867.845	18.30	0.9311	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			45.25730	42.845	18.30	0.0689	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			310.93820	299.008	20.61	0.3186	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,452.28030	1,439.452	17.43	0.8739	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			88.08030	84.452	17.43	0.1261	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			107.06270	103.063	17.51	0.1475	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,361.26270	1,348.063	17.51	0.8525	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,364.53740	1,362.666	21.20	0.7370	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			476.50780	472.124	18.49	0.4189	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			709.50780	695.124	18.49	0.5811	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			469.13630	464.700	18.44	0.4125	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			726.93630	712.400	18.44	0.5875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			535.83290	523.802	19.21	0.4345	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			113.30000	108.117	23.24	0.1122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			437.91740	435.257	17.85	0.3671	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,204.06970	2,190.024	17.56	0.9344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			49.56970	47.724	17.56	0.0656	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			955.01390	955.384	19.30	0.5759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			519.51390	507.683	19.30	0.4241	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			823.36390	822.945	18.96	0.5332	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			108.31010	105.542	16.99	0.1303	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			316.84760	313.692	17.44	0.2960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1,071.34760	1,055.992	17.44	0.7040	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,454.11200	1,438.790	17.01	0.8219	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			159.61200	156.490	17.01	0.1781	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			902.41740	887.556	17.85	0.6329	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			66.53740	64.355	17.35	0.0852	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1,177.25610	1,161.808	17.31	0.7412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			262.75610	259.508	17.31	0.2588	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			989.19200	989.763	19.38	0.5861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			503.69200	492.063	19.38	0.4139	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,682.81010	1,667.842	16.99	0.8697	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			707.15370	693.442	18.46	0.5355	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			894.74790	894.759	19.15	0.5570	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			549.24790	537.058	19.15	0.4430	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,174.44740	1,176.064	19.82	0.6362	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			428.94740	418.364	19.82	0.3638	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			2,011.03740	1,996.655	17.35	0.9148	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			929.75990	914.791	17.77	0.6452	1,403,288.78	1,534	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			232.22460	228.966	17.23	0.2364	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,246.72460	1,231.266	17.23	0.7636	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			1,894.69880	1,898.775	21.34	0.7714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			249.19880	241.075	21.34	0.2286	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			642.65370	641.142	18.46	0.4645	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			52.48210	50.573	17.52	0.0690	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,318.65080	1,303.214	17.16	0.7852	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			204.15080	200.914	17.16	0.2148	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			980.67900	965.534	17.64	0.6675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			376.17900	373.234	17.64	0.3325	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			415.25990	412.491	17.77	0.3548	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			499.93140	497.595	18.05	0.3992	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,543.50720	2,529.989	17.91	0.9596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			29.00720	27.689	17.91	0.0404	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,760.78930	1,764.415	21.12	0.7509	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			275.28930	266.715	21.12	0.2491	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			2,166.98210	2,152.873	17.52	0.9310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			371.00720	361.078	20.25	0.3222	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,431.01510	1,415.667	17.04	0.8160	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			166.51510	163.367	17.04	0.1840	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,572.58730	1,557.434	16.90	0.8499	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			128.08730	125.134	16.90	0.1501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			834.43140	819.895	18.05	0.6008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			60.40550	58.337	17.42	0.0782	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,555.03250	1,557.984	20.69	0.7165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			319.53250	310.284	20.69	0.2835	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			928.02900	928.238	19.23	0.5676	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			532.52900	520.538	19.23	0.4324	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,356.50720	1,358.779	20.25	0.6778	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			470.55810	459.376	19.57	0.3921	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,333.32700	1,317.897	17.14	0.7894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			198.82700	195.597	17.14	0.2106	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			178.47660	175.292	17.08	0.1940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,392.97660	1,377.591	17.08	0.8060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			2,074.90550	2,060.637	17.42	0.9218	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,631.28290	1,616.224	16.93	0.8610	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			116.78290	113.924	16.93	0.1390	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,325.55100	1,327.714	20.18	0.6712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			380.05100	370.014	20.18	0.3288	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,066.05810	1,067.076	19.57	0.6079	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,098.26680	3,105.283	23.26	0.8883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			112.23530	107.052	23.28	0.1112	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,107.73530	3,114.752	23.28	0.8888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,088.80000	3,095.817	23.24	0.8878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			689.83560	676.261	18.52	0.5260	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			665.33560	663.961	18.52	0.4740	106,233,744.00	160,000	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			309.73000	306.559	17.42	0.2913	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,084.23000	1,068.859	17.42	0.7087	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			112.76680	107.583	23.26	0.1117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			587.86390	575.245	18.96	0.4668	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			685.56420	672.028	18.54	0.5237	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			671.06420	669.728	18.54	0.4763	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			921.33290	921.502	19.21	0.5655	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			583.62720	583.585	17.91	0.4105	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			894.42720	879.885	17.91	0.5895	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,005.30930	1,008.304	18.97	0.5565	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			608.50930	597.004	18.97	0.4435	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,600.41830	1,606.672	20.27	0.6892	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			393.61830	385.372	20.27	0.3108	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			651.66210	652.699	17.93	0.4269	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			892.76210	878.599	17.93	0.5731	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			601.18440	601.939	17.75	0.4044	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			951.68440	937.039	17.75	0.5956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,857.53300	1,840.060	16.34	0.8372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			176.93300	176.060	16.34	0.1628	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,047.82380	2,056.368	20.44	0.7169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			398.42380	390.368	20.44	0.2831	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,896.53490	1,879.023	16.29	0.8449	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			165.93490	165.023	16.29	0.1551	0.00	0	12,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,095.01760	1,100.150	18.66	0.5410	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			715.61760	704.150	18.66	0.4590	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,432.74320	1,415.574	16.83	0.7356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			342.14320	341.574	16.83	0.2644	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,114.90420	1,120.144	18.71	0.5460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			705.50420	694.144	18.71	0.4540	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,311.39040	2,293.761	15.80	0.9119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			80.79040	79.761	15.80	0.0881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,744.83960	3,726.417	17.53	0.9839	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.23960	12.417	17.53	0.0161	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,393.37330	1,376.305	16.87	0.7245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			362.77330	362.305	16.87	0.2755	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,763.83500	2,746.443	15.30	0.9578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			33.23500	32.443	15.30	0.0422	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,928.08000	1,910.542	16.25	0.8510	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			157.48000	156.542	16.25	0.1490	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,249.24400	3,230.513	15.88	0.9774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			18.64400	16.513	15.88	0.0226	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			2,098.55480	2,080.926	16.04	0.8809	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			117.95480	116.926	16.04	0.1191	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,364.53700	1,371.288	19.21	0.6032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			595.13700	585.288	19.21	0.3968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			844.74880	848.453	18.11	0.4704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			865.34880	852.453	18.11	0.5296	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,669.96130	1,652.378	16.57	0.7961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			239.36130	238.378	16.57	0.2039	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			904.63280	908.671	18.25	0.4886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			825.23280	812.671	18.25	0.5114	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,765.92720	1,748.572	16.46	0.8179	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			205.32720	204.572	16.46	0.1821	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,399.24830	2,381.646	15.70	0.9228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			68.64830	67.646	15.70	0.0772	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,162.63510	2,171.625	20.60	0.7322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			373.23510	365.625	20.60	0.2678	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,137.87910	2,146.777	20.57	0.7290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			378.47910	370.777	20.57	0.2710	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,728.60870	1,711.311	16.50	0.8096	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			218.00870	217.311	16.50	0.1904	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,386.32680	1,393.189	19.25	0.6076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			586.92680	577.189	19.25	0.3924	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,555.36680	1,537.951	16.69	0.7683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			284.76680	283.951	16.69	0.2317	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,870.14500	1,879.031	20.18	0.6913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			440.74500	433.031	20.18	0.3087	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,541.40900	1,524.018	16.71	0.7648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			290.80900	290.018	16.71	0.2352	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,901.97620	2,913.328	21.62	0.8093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			252.57620	247.328	21.62	0.1907	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,207.97350	1,192.854	17.13	0.6669	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			477.37350	478.854	17.13	0.3331	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,314.47660	1,320.764	19.10	0.5926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			615.07660	604.764	19.10	0.4074	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			0.00000	1,293.854	16.97	0.6998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			0.00000	409.854	16.97	0.3002	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			0.00000	2,080.912	20.47	0.7203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.00000	384.912	20.47	0.2797	230,947.20	600	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,153.17200	1,138.352	17.27	0.6471	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			522.57200	524.352	17.27	0.3529	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			218.85990	215.193	22.05	0.1681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,198.25990	3,211.193	22.05	0.8319	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			220.59280	216.709	22.01	0.1693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,179.99280	3,192.709	22.01	0.8307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,813.42630	2,824.537	21.50	0.8017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			264.02630	258.537	21.50	0.1983	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			219.64170	215.949	22.03	0.1687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,189.04170	3,201.949	22.03	0.8313	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			477.13410	478.221	17.04	0.3263	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,260.73410	1,244.721	17.04	0.6737	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			418.03970	419.121	16.87	0.2904	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,424.03970	1,407.321	16.87	0.7096	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			633.13710	635.947	17.36	0.3786	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	25/07/2018	Foreign Exchange Option	14.29	Call			1,160.93710	1,145.747	17.36	0.6214	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			814.32030	819.209	17.71	0.4305	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,057.52030	1,042.809	17.71	0.5695	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,831.13950	1,844.567	19.44	0.6313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			638.63950	628.467	19.44	0.3687	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,251.40150	2,225.728	15.19	0.8677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			153.90150	151.828	15.19	0.1323	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,969.21090	3,940.561	16.18	0.9810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			21.71090	16.661	16.18	0.0190	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,167.49330	2,142.844	15.44	0.8511	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			179.99330	178.944	15.44	0.1489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,132.00910	1,141.339	18.22	0.4991	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			939.50910	925.239	18.22	0.5009	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,535.13180	2,507.464	14.40	0.9150	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			87.63180	83.564	14.40	0.0850	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,443.31210	2,416.067	14.65	0.9011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			105.81210	102.167	14.65	0.0989	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,703.22700	1,716.079	19.22	0.6113	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			680.72700	669.979	19.22	0.3887	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,755.52080	1,768.610	19.31	0.6197	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			663.02080	652.510	19.31	0.3803	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,410.50850	2,383.464	14.74	0.8958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			113.00850	109.564	14.74	0.1042	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			393.45000	396.104	16.61	0.2587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,690.95000	1,670.004	16.61	0.7413	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,638.89440	1,618.130	16.67	0.7286	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			421.39440	424.230	16.67	0.2714	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,044.79040	1,029.636	17.90	0.5422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			967.29040	975.736	17.90	0.4578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,052.97130	1,037.725	17.87	0.5453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			955.47130	963.825	17.87	0.4547	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,531.96050	2,547.738	20.43	0.7208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			459.46050	451.638	20.43	0.2792	1,129,096.00	2,500	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,048.87260	1,033.672	17.88	0.5437	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			961.37260	969.772	17.88	0.4563	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			764.99640	773.660	17.28	0.3855	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,313.89640	1,294.760	17.28	0.6145	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			975.51590	986.679	17.76	0.4350	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,202.21590	1,184.579	17.76	0.5650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,202.15810	1,186.531	18.09	0.5461	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,116.15810	1,129.831	18.09	0.4539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,198.24280	1,182.642	18.10	0.5447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,122.24280	1,135.942	18.10	0.4553	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,206.08780	1,190.429	18.08	0.5474	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,110.08780	1,123.729	18.08	0.4526	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,140.99640	1,158.825	18.16	0.4347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,362.99640	1,350.625	18.16	0.5653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,966.95230	1,951.613	16.97	0.7091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			610.55230	625.913	16.97	0.2909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,364.85880	1,354.194	18.41	0.5498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,278.45880	1,298.494	18.41	0.4502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,361.08280	1,350.434	18.43	0.5487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,284.68280	1,304.734	18.43	0.4513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,368.64030	1,357.974	18.40	0.5510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,272.24030	1,292.274	18.40	0.4490	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			2,037.03960	2,027.265	17.29	0.6863	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			765.53960	787.865	17.29	0.3137	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			2,031.74370	2,022.012	17.30	0.6851	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			770.24370	792.612	17.30	0.3149	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			2,026.45560	2,016.774	17.31	0.6839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			774.95560	797.374	17.31	0.3161	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,706.07120	2,679.652	18.47	0.6726	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,245.07120	1,265.752	18.47	0.3274	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,714.79390	2,688.316	18.44	0.6743	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,233.79390	1,254.416	18.44	0.3257	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,710.42690	2,683.974	18.46	0.6735	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,239.42690	1,260.074	18.46	0.3265	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,357.32300	1,373.840	18.70	0.3345	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,761.92300	2,728.840	18.70	0.6655	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,914.19890	2,878.207	18.67	0.6761	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,340.19890	1,356.506	18.67	0.3239	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,909.89640	2,873.912	18.68	0.6753	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,345.89640	1,362.212	18.68	0.3247	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,905.61470	2,869.618	18.70	0.6746	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,351.61470	1,367.918	18.70	0.3254	0.00	0	0
Total \$ / R Option												142,956,471.61	245,184	3,383,355
Total \$ / R												3,828,896,355.61	498,032	5,035,924
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.28820		14.29610			0.0000	314,340.40	22	722
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.50230		14.51450			0.0000	72,511.50	5	26
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.71400		14.73060			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.92390		14.94750			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.59940		15.63150			0.0000	0.00	0	0
Total \$ / R MAXI Future												386,851.90	27	757
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			74,197.83950	72,952.247	19.18	0.7145	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			19,587.83950	19,132.247	19.18	0.2855	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			73,544.15280	72,297.254	19.20	0.7109	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			19,934.15280	19,477.254	19.20	0.2891	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			74,855.19810	73,611.346	19.16	0.7180	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			19,245.19810	18,791.346	19.16	0.2820	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		109,721.48230	108,182.766	17.41	0.7134		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		30,271.48230	29,952.766	17.41	0.2866		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		109,070.80420	107,532.902	17.41	0.7111		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		30,620.80420	30,302.902	17.41	0.2889		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		110,374.40680	108,834.913	17.40	0.7158		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		29,924.40680	29,604.913	17.40	0.2842		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		124,952.28380	123,289.592	17.04	0.6806		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		44,892.28380	44,889.592	17.04	0.3194		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		124,352.29100	122,691.802	17.05	0.6787		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		45,292.29100	45,291.802	17.05	0.3213		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		125,554.40090	123,889.525	17.04	0.6826		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		44,494.40090	44,489.525	17.04	0.3174		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		146,602.61470	144,595.547	16.87	0.6832		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		52,852.61470	53,205.547	16.87	0.3168		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		146,012.18420	144,007.562	16.88	0.6815		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		53,262.18420	53,617.562	16.88	0.3185		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		147,194.89250	145,185.386	16.86	0.6848		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		52,444.89250	52,795.386	16.86	0.3152		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		203,174.37490	202,201.220	17.30	0.6851		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		77,024.37490	79,261.220	17.30	0.3149		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		202,645.56400	201,677.435	17.31	0.6839		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		77,495.56400	79,737.435	17.31	0.3161		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		203,703.95940	202,726.465	17.29	0.6863		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		76,553.95940	78,786.465	17.29	0.3137		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												386,851.90	27	757
£ / R	On	31/10/2017	Foreign Exchange Future			18.59440	18.68200		0.0000		0.00	0	43	
£ / R	On	18/12/2017	Foreign Exchange Future			18.76990	18.86050		0.0000		20,083,793.00	1,070	198,931	
£ / R	On	19/03/2018	Foreign Exchange Future			19.10630	19.20530		0.0000		573,189.00	30	1,691	
£ / R	On	18/06/2018	Foreign Exchange Future			19.44240	19.54700		0.0000		0.00	0	3,383	
£ / R	On	17/09/2018	Foreign Exchange Future			19.77540	19.89080		0.0000		4,311,037.20	218	3,565	
£ / R	On	14/06/2019	Foreign Exchange Future			20.55470	20.68380		0.0000		0.00	0	0	
Total £ / R Future												24,968,019.20	1,318	207,613
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call		1,603.12200	1,514.854	29.26	0.9974	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put		1.12200	0.454	29.26	0.0026	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call		1,593.16780	1,504.876	29.21	0.9972	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put		1.16780	0.476	29.21	0.0028	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call		1,613.07790	1,524.833	29.31	0.9975	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put		1.07790	0.433	29.31	0.0025	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		7.70020	5.364	31.16	0.0076	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		6,287.20020	6,375.464	31.16	0.9924	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put		262.92870	280.955	18.57	0.3174	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call		923.42870	850.855	18.57	0.6826	0.00	0	400	

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	19.80	Put			1,190.52160	1,249.990	20.65	0.7410	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			251.02160	219.890	20.65	0.2590	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			7.62620	5.309	31.16	0.0076	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,297.12620	6,385.409	31.16	0.9924	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			7.55300	5.255	31.16	0.0075	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,307.05300	6,395.355	31.16	0.9925	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			2,187.95330	2,094.748	18.13	0.8360	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			192.65330	198.448	18.13	0.1640	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,512.66700	1,569.300	19.73	0.6425	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			577.96700	535.600	19.73	0.3575	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			2,179.68180	2,086.709	18.13	0.8347	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			194.38180	200.409	18.13	0.1653	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			2,171.42250	2,078.684	18.13	0.8334	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			196.12250	202.384	18.13	0.1666	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,364.36190	2,269.524	18.22	0.8602	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			159.06190	163.224	18.22	0.1398	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			2,094.01250	2,005.796	17.95	0.7399	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			457.01250	473.396	17.95	0.2601	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			2,108.00580	2,019.547	17.95	0.7424	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			451.00580	467.147	17.95	0.2576	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			2,100.99990	2,012.665	17.95	0.7412	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			453.99990	470.265	17.95	0.2588	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,288.04680	2,193.824	17.96	0.7129	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			637.24680	658.424	17.96	0.2871	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,281.50450	2,187.400	17.96	0.7117	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			640.70450	662.000	17.96	0.2883	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,274.96780	2,180.988	17.96	0.7106	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			644.16780	665.588	17.96	0.2894	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,961.10420	2,875.635	17.49	0.7103	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			897.30420	940.935	17.49	0.2897	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,954.55420	2,869.513	17.49	0.7095	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			900.75420	944.813	17.49	0.2905	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,948.01280	2,863.410	17.49	0.7087	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			904.21280	948.710	17.49	0.2913	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												24,968,019.20	1,318	209,813
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12584		0.12576			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12838		0.12835			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13096		0.13096			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14616		0.14637			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,589.34710	1,595.486	19.49	0.9689	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			12.84710	11.486	19.49	0.0311	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			702.32410	706.764	18.23	0.7657	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			125.82410	122.764	18.23	0.2343	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			220.94920	225.076	20.72	0.3532	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			644.44920	641.076	20.72	0.6468	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,082.31090	1,087.016	18.49	0.7394	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			247.31090	248.616	18.49	0.2606	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			575.05520	577.152	20.31	0.4861	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			740.05520	738.752	20.31	0.5139	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,862.18730	1,871.896	16.21	0.9422	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			27.18730	33.496	16.21	0.0578	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			888.61710	887.902	20.16	0.5502	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			792.31710	792.302	20.16	0.4498	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			544.95440	542.481	21.41	0.3807	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,448.65440	1,446.881	21.41	0.6193	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,406.63860	1,410.634	18.41	0.7474	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			310.33860	315.034	18.41	0.2526	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,271.58310	2,261.147	18.49	0.7305	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			634.58310	645.047	18.49	0.2695	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,814.93610	1,805.773	20.33	0.6163	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,177.93610	1,189.673	20.33	0.3837	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,888.63360	2,872.221	16.38	0.8526	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			251.63360	256.121	16.38	0.1474	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	27/10/2017	Foreign Exchange Future			16.44110		16.60600			0.0000	13,152,880.00	800	0
€ / R	On	15/11/2017	Foreign Exchange Future			16.48330		16.65310			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.53170		16.70180			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.60620		16.77710			0.0000	42,129,929.40	2,537	95,140
€ / R	On	27/12/2017	Foreign Exchange Future			16.63960		16.81100			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.77570		16.94970			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.94750		17.12950			0.0000	0.00	0	14,017
€ / R	On	18/06/2018	Foreign Exchange Future			17.29730		17.48460			0.0000	0.00	0	226
€ / R	On	17/09/2018	Foreign Exchange Future			17.64930		17.84880			0.0000	5,012,401.20	284	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.82810		19.05140			0.0000	0.00	0	0
Total € / R Future												60,295,210.60	3,621	115,683
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			0.00030	0.000	14.37	0.0000	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			1,186.00030	1,021.100	14.37	1.0000	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			30.79870	49.263	15.68	0.1569	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			773.89870	622.563	15.68	0.8431	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			29.04670	32.362	16.14	0.0872	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,220.84670	1,054.062	16.14	0.9128	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			116.58450	142.730	17.68	0.2179	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			610.10360	504.612	18.66	0.5400	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			943.98710	808.334	17.95	0.7200	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			166.88710	202.133	17.95	0.2800	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			806.77640	681.836	18.22	0.6534	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			229.67640	275.636	18.22	0.3466	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			1,093.68450	948.930	17.68	0.7821	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			8.29640	7.435	21.30	0.0153	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,255.08660	1,102.484	17.39	0.8377	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			77.98660	96.284	17.39	0.1623	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,656.35060	2,484.510	20.64	0.9827	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			9.25060	8.310	20.64	0.0173	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			363.00360	428.412	18.66	0.4600	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			688.95560	575.034	18.47	0.5882	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			573.20590	471.976	18.76	0.5162	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			396.10590	465.776	18.76	0.4838	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			13.32910	10.867	30.69	0.0164	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,646.22910	4,814.667	30.69	0.9836	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,785.39640	2,613.635	21.30	0.9847	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,429.08980	1,566.427	21.70	0.8374	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			144.78390	111.487	21.72	0.1612	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,437.68390	1,575.287	21.72	0.8388	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			147.61120	113.779	21.68	0.1640	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,420.51120	1,557.579	21.68	0.8360	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			301.85560	358.834	18.47	0.4118	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			146.18980	112.627	21.70	0.1626	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			108.26750	126.858	17.92	0.1842	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,299.26750	1,146.458	17.92	0.8158	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			182.69160	205.425	16.94	0.2317	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,332.39160	1,181.125	16.94	0.7683	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			692.65430	773.883	17.64	0.4892	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			822.15430	721.383	17.64	0.5108	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,348.09260	2,171.579	16.79	0.9038	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			78.59260	84.079	16.79	0.0962	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,338.94890	2,162.490	16.77	0.9029	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			79.44890	84.990	16.77	0.0971	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			451.52950	511.782	17.09	0.3807	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			1,081.02950	959.282	17.09	0.6193	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,357.24270	2,180.677	16.80	0.9047	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			77.74270	83.177	16.80	0.0953	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			29.22170	31.656	17.96	0.0396	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3,158.72170	2,979.156	17.96	0.9604	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			2,175.83040	2,000.448	16.53	0.8849	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			96.33040	102.948	16.53	0.1151	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			2,131.04080	1,955.994	16.46	0.8794	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			101.54080	108.494	16.46	0.1206	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			271.65110	237.487	20.61	0.1681	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			201.42120	224.749	15.98	0.1770	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,764.37750	3,576.664	16.06	0.9678	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			29.77750	29.364	16.06	0.0322	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,392.33140	2,224.201	15.94	0.8533	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			157.73140	176.901	15.94	0.1467	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,337.05110	3,490.187	20.61	0.8319	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,188.01520	2,024.229	15.98	0.8216	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			203.41520	226.929	15.98	0.1784	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,180.02350	2,016.421	15.98	0.8203	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			205.42350	229.121	15.98	0.1797	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,196.02120	2,032.049	15.98	0.8230	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,501.51900	1,376.194	16.61	0.6089	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			762.71900	836.894	16.61	0.3911	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,496.33320	1,371.307	16.62	0.6074	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			767.53320	842.007	16.62	0.3926	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,506.71460	1,381.102	16.60	0.6103	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			757.91460	831.802	16.60	0.3897	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,802.84700	2,633.634	16.07	0.7373	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			631.44700	685.534	16.07	0.2627	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,816.26980	2,646.615	16.06	0.7392	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			624.86980	678.515	16.06	0.2608	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,809.54910	2,640.123	16.06	0.7382	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			628.14910	682.023	16.06	0.2618	0.00	0	0
Total € / R Option												0.00	0	419,272
Total € / R												60,295,210.60	3,621	534,955
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.93430		10.96950			0.0000	5,204,726.80	476	10,105
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.94990		10.98530			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			11.09090		11.12960			0.0000	0.00	0	500
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.24690		11.28950			0.0000	0.00	0	1,550
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.40140		11.45050			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.89670		11.95380			0.0000	0.00	0	0
Total AU\$ / R Future												5,204,726.80	476	12,155
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			63.74540	54.910	19.54	0.1384	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			974.24540	1,000.610	19.54	0.8616	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			66.00410	56.957	19.49	0.1428	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			956.50410	982.657	19.49	0.8572	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			64.86510	55.925	19.52	0.1406	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			965.36510	991.625	19.52	0.8594	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			1,007.46160	973.378	15.64	0.9267	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			22.16160	23.478	15.64	0.0733	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			998.38400	964.330	15.65	0.9243	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			23.08400	24.430	15.65	0.0757	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			1,016.56800	982.454	15.62	0.9291	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			21.26800	22.554	15.62	0.0709	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,223.69170	1,184.569	16.20	0.8604	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			84.09170	83.669	16.20	0.1396	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,215.00710	1,175.899	16.18	0.8584	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			85.40710	84.999	16.18	0.1416	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,206.34040	1,167.559	16.18	0.8562	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			86.74040	86.659	16.18	0.1438	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			241.70370	246.425	15.45	0.2710	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1,035.19660	997.163	15.45	0.7340	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			235.69660	240.263	15.45	0.2660	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1,028.18710	990.230	15.45	0.7315	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			238.68710	243.330	15.45	0.2685	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1,021.20370	983.324	15.45	0.7290	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			829.64880	794.299	15.20	0.5971	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			499.14880	512.899	15.20	0.4029	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			824.51050	789.279	15.21	0.5947	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			504.01050	517.879	15.21	0.4053	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			834.81700	799.346	15.19	0.5996	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			494.31700	507.946	15.19	0.4004	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			463.88760	484.970	14.64	0.3075	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,410.18730	1,373.928	14.63	0.6960	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			456.38730	477.228	14.63	0.3040	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,403.92800	1,367.786	14.63	0.6943	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			460.12800	481.087	14.63	0.3057	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,397.68760	1,361.670	14.64	0.6925	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,204,726.80	476	12,155
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.09180		11.14800			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.26770		11.32750			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.44040		11.50290			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			668.51230	617.038	15.36	0.8184	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			60.51230	65.238	15.36	0.1816	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			660.27480	609.168	15.37	0.8139	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			62.27480	67.368	15.37	0.1861	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			676.78940	624.956	15.35	0.8229	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			58.78940	63.156	15.35	0.1771	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,315.39770	1,257.913	15.29	0.8892	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			57.89770	60.213	15.29	0.1108	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,306.31810	1,248.864	15.26	0.8876	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			58.81810	61.164	15.26	0.1124	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,324.49060	1,266.978	15.32	0.8908	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			56.99060	59.278	15.32	0.1092	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			941.47350	893.568	14.81	0.7017	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			258.57350	273.168	14.81	0.2983	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			934.80550	887.352	14.82	0.6989	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			261.90550	276.952	14.82	0.3011	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			948.16680	899.816	14.80	0.7045	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			255.26680	269.416	14.80	0.2955	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.34200		14.40020			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.65240		14.71820			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.97110		15.03940			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.67400		16.76830			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			592.64200	548.446	17.41	0.6434	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			222.44200	236.446	17.41	0.3566	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			586.40370	542.400	17.42	0.6393	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			226.20370	240.400	17.42	0.3607	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			598.92340	554.536	17.40	0.6475	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			218.72340	232.536	17.40	0.3525	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			919.83830	864.539	16.11	0.6541	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			351.63830	362.139	16.11	0.3459	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			913.83870	858.722	16.12	0.6515	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			355.63870	366.322	16.12	0.3485	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			925.86220	870.381	16.10	0.6568	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			347.66220	357.981	16.10	0.3432	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1,058.99790	1,004.983	16.23	0.6160	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			549.59790	563.883	16.23	0.3840	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			1,053.71020	999.869	16.24	0.6140	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			554.31020	568.769	16.24	0.3860	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1,048.43990	994.774	16.26	0.6119	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			559.03990	573.674	16.26	0.3881	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,568.33250	2,478.973	16.04	0.7605	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			530.03250	534.973	16.04	0.2395	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,561.35820	2,472.007	16.04	0.7594	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			533.05820	538.007	16.04	0.2406	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,575.31820	2,485.944	16.04	0.7615	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			527.01820	531.944	16.04	0.2385	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.14250		2.14490			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.16110		2.16450			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.18010		2.18410			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	14/06/2019	Foreign Exchange Future			2.26210		2.26700			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,094.33590	2,067.160	17.80	0.9347	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			45.33590	42.160	17.80	0.0653	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,998.89540	1,971.603	17.48	0.9278	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			49.89540	46.603	17.48	0.0722	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,908.08620	1,880.466	17.49	0.9165	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			59.08620	55.466	17.49	0.0835	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			194.61280	190.304	17.45	0.1485	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,612.77950	2,574.586	17.66	0.8698	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			167.77950	163.586	17.66	0.1302	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,525.76830	2,487.511	17.55	0.8609	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			180.76830	176.511	17.55	0.1391	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,439.61280	2,401.304	17.45	0.8515	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,137.64010	2,098.817	16.73	0.7377	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			496.64010	497.817	16.73	0.2623	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			2,070.70440	2,032.368	16.77	0.7252	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			529.70440	531.368	16.77	0.2748	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,205.94670	2,166.664	16.70	0.7500	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			464.94670	465.664	16.70	0.2500	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,594.47350	3,566.159	16.89	0.7660	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			724.47350	745.159	16.89	0.2340	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,524.65040	3,496.865	16.88	0.7588	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			754.65040	775.865	16.88	0.2412	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,665.10850	3,636.276	16.89	0.7731	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			695.10850	715.276	16.89	0.2269	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.24350		2.26690			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.29110		2.31530			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.33940		2.36480			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.67800		2.71250			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,692.52080	2,466.221	18.54	0.9532	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			23.52080	31.221	18.54	0.0468	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,594.57620	2,369.443	18.26	0.9483	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			25.57620	34.443	18.26	0.0517	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,496.83940	2,273.020	17.98	0.9430	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			27.83940	38.020	17.98	0.0570	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,823.39820	1,637.683	17.64	0.6934	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			470.39820	526.683	17.64	0.3066	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,756.68880	1,574.359	17.66	0.6785	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			503.68880	563.359	17.66	0.3215	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,891.60400	1,702.592	17.62	0.7080	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			438.60400	491.592	17.62	0.2920	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			694.20270	768.590	17.00	0.3373	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			2,170.19560	1,983.710	16.94	0.6870	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			622.19560	689.710	16.94	0.3130	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			2,105.57220	1,922.496	16.97	0.6749	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			657.57220	728.496	16.97	0.3251	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			2,042.20270	1,862.590	17.00	0.6627	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,889.86810	5,590.011	16.58	0.8690	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			364.86810	410.011	16.58	0.1310	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			6,056.18910	5,753.362	16.55	0.8784	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			331.18910	373.362	16.55	0.1216	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,972.00660	5,669.987	16.54	0.8739	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			347.00660	389.987	16.54	0.1261	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.83260		1.83390			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.86340		1.86560			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.89390		1.89630			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.10960		2.11520			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			882.33310	863.290	17.99	0.7074	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			243.33310	237.290	17.99	0.2926	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			818.87230	799.931	18.13	0.6772	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			279.87230	273.931	18.13	0.3228	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			948.98230	929.920	17.84	0.7369	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			209.98230	203.920	17.84	0.2631	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,571.08390	1,546.846	17.34	0.7535	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			315.08390	312.846	17.34	0.2465	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,500.74630	1,476.722	17.36	0.7364	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			344.74630	342.722	17.36	0.2636	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,643.25390	1,618.835	17.32	0.7702	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			287.25390	284.835	17.32	0.2298	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,820.58870	1,797.193	16.92	0.7287	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			457.58870	458.193	16.92	0.2713	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,754.61970	1,731.660	16.96	0.7143	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			491.61970	492.660	16.96	0.2857	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,888.12310	1,864.318	16.89	0.7428	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			425.12310	425.318	16.89	0.2572	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			430.15860	445.831	16.97	0.1658	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			4,006.81490	3,967.342	17.00	0.8272	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	14/06/2019	Foreign Exchange Option	1.76	Put			454.81490	471.342	17.00	0.1728	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,932.37830	3,893.786	17.04	0.8200	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			480.37830	497.786	17.04	0.1800	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			4,082.15860	4,041.831	16.97	0.8342	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13670		0.13650			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13650		0.13530			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13630		0.13540			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145
NOK/R	On	18/12/2017	Foreign Exchange Future			1.75110		1.76240			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.78210		1.79390			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.81310		1.82580			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.94590		1.89580			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.79390		9.77150			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.92810		9.90760			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.06150		10.04390			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.13310		11.12820			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			255.59910	259.560	18.13	0.5041	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			294.09910	275.660	18.13	0.4959	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			251.40030	255.247	18.16	0.4982	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			299.90030	281.347	18.16	0.5018	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			259.85540	263.932	18.10	0.5100	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			288.35540	270.032	18.10	0.4900	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			691.58000	696.527	17.14	0.6963	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			233.98000	218.427	17.14	0.3037	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			685.35240	690.205	17.15	0.6927	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			237.75240	222.105	17.15	0.3073	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			697.84330	703.124	17.14	0.6997	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			230.24330	215.023	17.14	0.3003	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			643.48170	644.492	16.57	0.5925	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			439.58170	422.992	16.57	0.4075	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			638.46270	639.407	16.58	0.5896	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			444.56270	427.907	16.58	0.4104	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			648.52860	649.608	16.56	0.5955	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			434.62860	418.108	16.56	0.4045	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,575.43210	1,582.235	15.71	0.7503	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			367.23210	369.135	15.71	0.2497	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,568.58100	1,575.391	15.71	0.7487	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			370.38100	372.291	15.71	0.2513	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,582.30100	1,589.097	15.71	0.7519	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			364.10100	365.997	15.71	0.2481	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34900		1.35180			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.36440		1.36760			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.38090		1.38460			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.49300		1.49890			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			518.00000	490.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			418.00000	390.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			318.00000	290.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			676.00000	644.000		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			576.00000	544.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			476.00000	444.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			646.00000	609.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			546.00000	509.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			746.00000	709.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,789.00000	1,730.000		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			1,689.00000	1,630.000		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			1,889.00000	1,830.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/12/2017	Foreign Exchange Future			1.31370		1.31930			0.0000	0.00	0	0
QUANTO £On	19/03/2018	Foreign Exchange Future			1.31750		1.32320			0.0000	0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.32140		1.32700			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											0.00	0	0
Total QUANTO £ / \$											0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future			1.16220		1.17350			0.0000	1,162.20	1	126
QUANTO €On	19/03/2018	Foreign Exchange Future			1.16860		1.18020			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.17560		1.18700			0.0000	0.00	0	0
Total QUANTO € / \$ Future											1,162.20	1	126
Total QUANTO € / \$											1,162.20	1	126
RAIN	On 18/12/2017	Foreign Exchange Future			25,050.56000		25,185.17000			0.0000	0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future			25,468.39000		25,616.16000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Future			10.45270		10.48100			0.0000	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future			10.62120		10.65340			0.0000	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Future			10.78850		10.82510			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			12.03550		12.09290			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Call			719.76590	691.758	16.32	0.8556	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Put			48.76590	49.058	16.32	0.1444	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Call			711.12120	683.365	16.32	0.8518	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Put			50.12120	50.665	16.32	0.1482	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Call			728.44210	700.190	16.32	0.8593	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Put			47.44210	47.490	16.32	0.1407	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Call			855.82380	825.838	16.12	0.7541	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Put			162.42380	164.638	16.12	0.2459	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Call			848.66310	818.733	16.12	0.7509	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Put			165.26310	167.533	16.12	0.2491	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Call			863.02040	832.980	16.12	0.7573	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Put			159.62040	161.780	16.12	0.2427	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call			962.59680	932.659	15.52	0.7234	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			237.49680	244.159	15.52	0.2766	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			956.00020	925.963	15.52	0.7207	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			240.90020	247.463	15.52	0.2793	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			969.46640	939.385	15.51	0.7261	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Put			234.36640	240.885	15.51	0.2739	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			2,282.11380	2,236.522	15.44	0.8505	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			189.21380	201.022	15.44	0.1495	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,274.10220	2,228.601	15.44	0.8493	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			191.20220	203.101	15.44	0.1507	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,290.14010	2,244.458	15.43	0.8517	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			187.24010	198.958	15.43	0.1483	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.70620		3.69990			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.66280		3.65680			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.61750		3.61340			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.64190		3.63090			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,775
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			66.37730	66.354	14.66	0.4457	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			106.47730	100.154	14.66	0.5543	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			62.58780	62.444	14.70	0.4270	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			112.68780	106.244	14.70	0.5730	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			70.34500	70.449	14.61	0.4647	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			100.44500	94.249	14.61	0.5353	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			212.93090	214.878	14.65	0.6842	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			76.13090	72.078	14.65	0.3158	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			206.35820	208.180	14.62	0.6734	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			79.55820	75.380	14.62	0.3266	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			219.61070	221.683	14.68	0.6949	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			72.81070	68.884	14.68	0.3051	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			152.63670	152.854	14.92	0.4848	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			199.23670	195.354	14.92	0.5152	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			148.53510	148.710	14.93	0.4758	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			205.13510	201.210	14.93	0.5242	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			156.82710	157.087	14.90	0.4939	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			193.42710	189.587	14.90	0.5061	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			350.22720	358.086	16.10	0.6058	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			239.32720	236.186	16.10	0.3942	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			345.16480	352.960	16.11	0.6005	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			244.26480	241.060	16.11	0.3995	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			340.15820	347.891	16.11	0.5951	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			249.25820	245.991	16.11	0.4049	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,775
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.40770		1.40810			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39140		1.39210			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.37690		1.37800			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3 776 795 854.70	258,291	1,996,900
Total Options									142 956 471.61	245,184	3,804,827
Grand Total:									3,919,752,326.31	503,475	5,801,727