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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/11/2017 Foreign Exchange Future			14.06480		14.17520			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			14.06950		14.18270			0.0000	0.00	0	80,000
\$ / R On 09/11/2017 Foreign Exchange Future			14.07370		14.19030			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.07920		14.20010			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			14.08740		14.20740			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.09010		14.20980			0.0000	0.00	0	1,630
\$ / R On 28/11/2017 Foreign Exchange Future			14.11990		14.23670			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.12530		14.24160			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.13610		14.25140			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.15960		14.27530			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.16190		14.27770			0.0000	0.00	0	1,777
\$ / R On 18/12/2017 Foreign Exchange Future			14.16900		14.28490			0.0000	667,869,984.00	47,136	1,008,891
\$ / R On 22/12/2017 Foreign Exchange Future			14.17840		14.29450			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.19010		14.30640			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			14.20420		14.32080			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.20890		14.32550			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.22040		14.33720			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.22260		14.33960			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.22720		14.34430			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.24100		14.35830			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			14.25710		14.37480			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Future			14.27090		14.38890			0.0000	0.00	0	1,564
\$ / R	On	01/02/2018	Foreign Exchange Future			14.27320		14.39120			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.30050		14.41910			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.30510		14.42370			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.37790		14.49800			0.0000	169,529,818.90	11,791	174,602
\$ / R	On	24/04/2018	Foreign Exchange Future			14.45980		14.58160			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.46210		14.58390			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.47340		14.59550			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.49850		14.62100			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.50760		14.63030			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.54400		14.66740			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.58490		14.70910			0.0000	262,528.20	18	109,751
\$ / R	On	29/06/2018	Foreign Exchange Future			14.61000		14.73460			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			14.61680		14.74150			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.65770		14.78330			0.0000	0.00	0	1,800
\$ / R	On	25/07/2018	Foreign Exchange Future			14.66910		14.79490			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.68280		14.80880			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.71280		14.83930			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.75450		14.88160			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			14.79390		14.92160			0.0000	0.00	0	2,767
\$ / R	On	28/09/2018	Foreign Exchange Future			14.81940		14.94740			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			14.88200		15.01090			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			14.89590		15.02500			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.92740		15.05690			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.96970		15.09900			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.00450		15.13360			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.04670		15.17560			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.15610		15.28440			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.23820		15.36600			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.45700		15.58350			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.42500		16.56780			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.55250		16.69910			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.68560		16.83610			0.0000	0.00	0	184,000
Total \$ / R Future												837,662,331.10	58,945	1,658,984
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call			629.29060	516.796	24.83	0.9792	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put			4.09060	1.996	24.83	0.0208	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Call			391.10790	279.252	22.40	0.8759	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Put			15.90790	14.452	22.40	0.1241	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			1.25320	0.360	26.78	0.0041	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			826.45320	715.160	26.78	0.9959	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			1.39460	2.302	23.57	0.0164	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			914.09460	801.802	23.57	0.9836	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Call			497.85580	390.187	19.99	0.8748	0.00	0	40,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put			15.15580	20.687	19.99	0.1252	0.00	0	40,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			3.26600	5.874	19.66	0.0357	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	09/11/2017	Foreign Exchange Option	13.36	Call			833.56600	719.574	19.66	0.9643	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			88.86010	123.647	16.62	0.4014	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			308.96010	222.847	16.62	0.5986	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			8.14820	9.115	15.14	0.0499	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			815.54820	696.515	15.14	0.9501	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			7.23730	6.851	16.23	0.0356	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			957.03730	836.951	16.23	0.9644	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			38.71540	48.053	16.11	0.1476	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			775.41540	667.953	16.11	0.8524	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,504.95200	3,621.608	31.28	0.9959	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.65200	1.508	31.28	0.0041	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			47.51390	59.856	16.33	0.1689	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			759.11390	655.156	16.33	0.8311	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,496.36790	1,381.434	18.32	0.9778	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			4.76790	6.134	18.32	0.0222	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			82.16770	100.056	16.88	0.2330	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			693.56770	596.157	16.88	0.7670	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			193.82820	220.996	18.28	0.3549	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			609.12820	520.596	18.28	0.6451	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			100.68660	115.611	17.88	0.2218	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			848.38660	747.511	17.88	0.7782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,404.39050	1,497.608	22.32	0.8772	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			89.29050	66.608	22.32	0.1228	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			818.14230	891.527	20.72	0.7387	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			203.04230	160.527	20.72	0.2613	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,736.62550	1,618.638	17.77	0.9727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			11.72550	9.638	17.77	0.0273	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,117.23280	1,006.613	17.42	0.8730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			52.33280	57.613	17.42	0.1270	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			410.33130	340.737	19.12	0.4724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			395.43130	441.737	19.12	0.5276	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			125.46410	142.889	18.00	0.2524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			810.36410	711.889	18.00	0.7476	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			2,091.98300	1,975.009	19.83	0.9837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			7.08300	6.009	19.83	0.0163	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			405.76170	336.820	19.15	0.4684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			400.86170	447.820	19.15	0.5316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,540.61540	1,422.069	16.69	0.9623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			15.71540	13.069	16.69	0.0377	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,131.60820	2,014.716	20.06	0.9846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			6.70820	5.716	20.06	0.0154	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			235.14220	264.448	18.49	0.3861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			590.04220	503.448	18.49	0.6139	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			285.18040	230.939	19.96	0.3511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			600.28040	661.939	19.96	0.6489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			470.99070	523.839	19.45	0.5780	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	14.40	Call			355.89070	292.839	19.45	0.4220	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			173.08420	195.919	18.24	0.3155	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			697.98420	604.919	18.24	0.6845	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			186.60610	210.903	18.30	0.3319	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			671.50610	579.903	18.30	0.6681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			620.84920	683.775	20.04	0.6588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			275.74920	222.775	20.04	0.3412	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,550.38310	1,431.599	16.68	0.9635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			15.48310	12.599	16.68	0.0365	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			43.52880	47.370	17.31	0.1088	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,178.42880	1,066.370	17.31	0.8912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,222.87840	1,109.940	17.23	0.9032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			37.97840	40.940	17.23	0.0968	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			49.68940	54.533	17.39	0.1217	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,134.58940	1,023.533	17.39	0.8783	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,152.04990	1,040.577	17.35	0.8836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			47.14990	51.577	17.35	0.1164	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,125.89800	1,015.058	17.40	0.8757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			50.99800	56.058	17.40	0.1243	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			227.55470	181.437	20.47	0.2890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			742.65470	812.437	20.47	0.7110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,894.24030	1,776.773	18.69	0.9784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			9.34030	7.773	18.69	0.0216	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			966.10240	860.376	17.70	0.8187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			81.20240	91.376	17.70	0.1813	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			56.49790	62.473	17.46	0.1354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,091.39790	981.473	17.46	0.8646	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,648.26050	1,529.923	17.25	0.9687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			13.36050	10.923	17.25	0.0313	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			984.28540	1,064.684	21.22	0.7900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			159.18540	123.684	21.22	0.2100	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,315.58040	1,407.092	22.14	0.8622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			100.48040	76.092	22.14	0.1378	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,082.08040	1,965.085	19.78	0.9835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			7.18040	6.085	19.78	0.0165	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,538.80040	2,422.498	22.41	0.9911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			3.90040	3.498	22.41	0.0089	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			602.11440	514.727	18.46	0.6223	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			227.21440	255.727	18.46	0.3777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,795.65940	1,677.882	18.11	0.9750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			10.75940	8.882	18.11	0.0250	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,205.02790	1,092.427	17.26	0.8985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			40.12790	43.427	17.26	0.1015	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			738.92780	643.748	18.15	0.7086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			154.02780	174.748	18.15	0.2914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			1,992.88410	2,097.171	23.10	0.9457	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	16.24	Call			37.78410	26.171	23.10	0.0543	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			896.18060	972.816	20.96	0.7643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			181.08060	141.816	20.96	0.2357	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			101.60200	115.184	17.85	0.2156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			886.50200	784.184	17.85	0.7844	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,290.31180	2,173.698	20.98	0.9876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			5.41180	4.698	20.98	0.0124	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,108.59410	998.201	17.43	0.8702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			53.69410	59.201	17.43	0.1298	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			992.42510	1,073.154	21.24	0.7922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			157.32510	122.154	21.24	0.2078	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			453.25980	377.788	18.89	0.5090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			348.35980	388.788	18.89	0.4910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,924.84840	3,038.575	24.97	0.9829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			9.74840	7.575	24.97	0.0171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,313.44680	1,199.095	17.07	0.9245	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			28.54680	30.095	17.07	0.0755	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,782.20410	3,896.668	29.08	0.9885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			7.10410	5.668	29.08	0.0115	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			499.50010	419.510	18.73	0.5465	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			304.60010	340.510	18.73	0.4535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,894.98900	3,008.677	24.83	0.9826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			9.88900	7.677	24.83	0.0174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			308.34260	251.084	19.79	0.3749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			553.44260	612.084	19.79	0.6251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,551.38490	2,661.932	23.80	0.9753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			16.28490	10.932	23.80	0.0247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			468.30120	390.880	18.81	0.5214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			333.40120	371.880	18.81	0.4786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,007.11670	899.855	17.62	0.8348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			72.21670	80.855	17.62	0.1652	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			549.10750	465.353	18.59	0.5844	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			264.20750	296.353	18.59	0.4156	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,855.38730	2,968.818	24.64	0.9822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			10.28730	7.818	24.64	0.0178	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			53.00860	37.331	22.81	0.0743	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,768.10860	1,868.331	22.81	0.9257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			982.41470	876.057	17.67	0.8252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			77.51470	87.057	17.67	0.1748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			318.78080	260.206	19.71	0.3855	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			533.88080	591.206	19.71	0.6145	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			9.35250	7.289	25.40	0.0162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,014.45250	3,128.289	25.40	0.9838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,289.28060	2,397.444	23.47	0.9642	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			24.18060	16.444	23.47	0.0358	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,964.66780	3,078.445	25.16	0.9833	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		9.56780	7.445	25.16	0.0167	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		9.31070	7.258	25.45	0.0162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,024.41070	3,138.258	25.45	0.9838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		9.26940	7.229	25.50	0.0161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,034.36940	3,148.229	25.50	0.9839	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		116.78890	129.433	18.18	0.2250	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		911.28890	807.833	18.18	0.7750	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		3,734.50210	3,848.774	28.49	0.9860	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		9.00210	7.174	28.49	0.0140	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		166.00300	183.651	18.40	0.2794	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		832.40300	733.751	18.40	0.7206	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		120.22330	134.007	18.05	0.2146	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		1,011.02330	908.207	18.05	0.7854	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put		268.30460	299.923	18.62	0.3742	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call		693.80460	608.823	18.62	0.6258	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		1,219.70000	1,113.805	17.70	0.8428	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		82.50000	93.405	17.70	0.1572	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		751.57240	818.564	20.04	0.6495	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		328.77240	278.964	20.04	0.3505	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		837.01350	907.885	20.29	0.6807	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		294.21350	248.285	20.29	0.3193	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put		421.79820	467.687	18.88	0.4826	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call		541.39820	470.287	18.88	0.5174	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put		286.05950	321.806	18.42	0.3791	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call		710.35950	629.006	18.42	0.6209	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put		300.22070	338.863	18.26	0.3839	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call		718.52070	639.863	18.26	0.6161	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put		291.22550	331.111	18.05	0.3689	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call		766.02550	688.211	18.05	0.6311	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		1,129.30040	1,034.714	17.37	0.7792	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		140.40040	163.814	17.37	0.2208	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		1,231.59040	1,133.476	17.30	0.8119	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		112.69040	132.576	17.30	0.1881	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		1,247.71090	1,149.081	17.29	0.8167	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		108.81090	128.181	17.29	0.1833	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		118.69710	139.371	17.32	0.1954	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		1,207.59710	1,110.271	17.32	0.8046	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call		1,425.94730	1,322.460	17.17	0.8624	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put		74.74730	89.260	17.17	0.1376	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		1,571.32410	1,666.937	21.39	0.8124	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		172.52410	150.137	21.39	0.1876	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		1,858.37530	1,745.233	17.83	0.9285	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		1,333.12880	1,232.131	17.23	0.8391	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,343.25690	1,434.664	20.88	0.7723	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		214.45690	187.864	20.88	0.2277	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		37.17530	42.033	17.83	0.0715	0.00	0	242

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,649.14210	1,745.829	21.54	0.8244	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			160.34210	139.029	21.54	0.1756	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,102.54410	1,187.494	20.29	0.7189	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			273.74410	240.694	20.29	0.2811	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			91.92880	108.931	17.23	0.1609	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			448.64570	500.585	18.11	0.4517	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			667.74570	601.085	18.11	0.5483	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			441.63450	492.679	18.07	0.4448	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			685.33450	617.779	18.07	0.5552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,602.10580	1,495.103	16.51	0.8516	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			104.10580	117.203	16.51	0.1484	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,303.89500	1,388.164	19.74	0.7044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			341.89500	306.064	19.74	0.2956	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,041.92020	1,118.171	19.13	0.6419	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,093.92640	3,203.065	22.79	0.9086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			91.43270	80.524	22.81	0.0909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,103.43270	3,212.624	22.81	0.9091	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,084.42360	3,193.512	22.77	0.9081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			646.30930	585.746	18.09	0.4943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			638.30930	697.846	18.09	0.5057	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			287.53510	321.615	17.01	0.3134	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,045.53510	959.515	17.01	0.6866	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			91.92640	80.965	22.79	0.0914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			545.09760	492.017	18.53	0.4336	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			642.02240	581.846	18.11	0.4919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			644.02240	703.946	18.11	0.5081	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			895.82540	966.838	18.78	0.5992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			493.82540	444.738	18.78	0.4008	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			92.42360	81.412	22.77	0.0919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			412.87860	458.044	17.45	0.3941	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,180.16320	2,065.835	17.17	0.9313	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			42.16320	47.935	17.17	0.0687	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			929.80520	1,002.096	18.86	0.6097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			477.80520	429.997	18.86	0.3903	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			797.09760	864.117	18.53	0.5664	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			96.15960	106.765	16.49	0.1379	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			294.41760	329.587	17.04	0.3186	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1,032.41760	947.487	17.04	0.6814	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,422.20180	1,321.456	16.65	0.8082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			144.20180	163.556	16.65	0.1918	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			860.87860	785.944	17.45	0.6059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			57.52170	64.767	16.92	0.0895	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1,140.27760	1,049.277	16.89	0.7216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			242.27760	271.377	16.89	0.2784	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			964.29780	1,037.847	18.94	0.6200	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			462.29780	415.747	18.94	0.3800	0.00	0	5,626

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,654.15960	1,544.665	16.49	0.8621	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			663.71200	601.585	18.02	0.5041	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			869.02170	938.990	18.71	0.5906	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			507.02170	456.890	18.71	0.4094	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,151.44040	1,231.479	19.39	0.6699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			389.44040	349.379	19.39	0.3301	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,985.52170	1,872.667	16.92	0.9105	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			888.59580	812.094	17.38	0.6189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			213.03730	239.400	16.82	0.2544	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,211.03730	1,117.300	16.82	0.7456	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			1,878.91640	1,974.124	20.85	0.8015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			216.91640	192.024	20.85	0.1985	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			615.71200	673.685	18.02	0.4959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			44.78100	50.813	17.12	0.0723	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,284.29850	1,187.939	16.76	0.7688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			186.29850	210.039	16.76	0.2312	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			940.25820	860.942	17.25	0.6424	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			352.25820	393.042	17.25	0.3576	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			390.59580	434.194	17.38	0.3811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			474.06260	523.297	17.63	0.4278	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,521.95360	2,405.679	17.59	0.9578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			23.95360	27.779	17.59	0.0422	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,743.46400	1,836.258	20.63	0.7821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			241.46400	214.158	20.63	0.2179	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			2,142.78100	2,028.713	17.12	0.9277	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			333.14090	298.106	19.81	0.2891	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,398.69540	1,298.651	16.67	0.8019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			150.69540	170.751	16.67	0.1981	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,542.70650	1,438.663	16.55	0.8384	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			114.70650	130.763	16.55	0.1616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			792.06260	721.197	17.63	0.5722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			51.94390	58.667	17.00	0.0821	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,535.59430	1,625.280	20.25	0.7485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			283.59430	253.180	20.25	0.2515	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			902.58180	973.849	18.79	0.6013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			490.58180	441.749	18.79	0.3987	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,335.14090	1,420.206	19.81	0.7109	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			429.92020	386.071	19.13	0.3581	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,299.24230	1,202.373	16.75	0.7734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			181.24230	204.473	16.75	0.2266	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			161.97690	183.226	16.70	0.2089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,359.97690	1,261.126	16.70	0.7911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			2,049.94390	1,936.567	17.00	0.9179	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			558.90280	609.297	17.46	0.4371	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			850.50280	779.097	17.46	0.5629	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			981.25460	1,051.207	18.49	0.5875	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			565.15460	513.307	18.49	0.4125	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,582.01800	1,669.438	19.80	0.7196	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			355.91800	321.538	19.80	0.2804	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,462.93770	1,547.108	19.48	0.6942	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			398.43770	360.508	19.48	0.3058	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			345.08080	379.817	16.75	0.3214	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1,140.58080	1,053.217	16.75	0.6786	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			628.65450	681.484	17.51	0.4534	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			849.65450	779.984	17.51	0.5466	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			578.58350	628.976	17.35	0.4297	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			908.88350	836.576	17.35	0.5703	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			368.94210	403.395	16.64	0.3162	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,236.34210	1,147.395	16.64	0.6838	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,644.63130	1,730.734	19.58	0.6985	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			422.03130	384.734	19.58	0.3015	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,825.81780	1,720.308	16.09	0.8254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			166.71780	185.408	16.09	0.1746	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,036.66310	2,127.945	20.07	0.7424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			365.76310	332.845	20.07	0.2576	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,865.30700	1,758.739	16.04	0.8337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			156.20700	173.839	16.04	0.1663	0.00	0	13,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,076.65970	1,146.740	18.32	0.5680	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			675.75970	621.640	18.32	0.4320	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,395.16610	1,302.136	16.50	0.7183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			326.06610	357.236	16.50	0.2817	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,096.68260	1,167.403	18.36	0.5730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			665.78260	612.303	18.36	0.4270	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,284.52070	2,169.213	15.59	0.9051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			75.42070	84.313	15.59	0.0949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,720.55150	3,596.352	17.06	0.9844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			11.45150	11.452	17.06	0.0156	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,355.29080	1,263.709	16.54	0.7065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			346.19080	378.809	16.54	0.2935	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,739.98040	2,619.353	15.13	0.9543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			30.88040	34.453	15.13	0.0457	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,897.24170	1,789.848	16.01	0.8401	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			148.14170	164.948	16.01	0.1599	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,224.73390	3,100.816	15.49	0.9772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			15.63390	15.916	15.49	0.0228	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			2,069.64730	1,958.277	15.82	0.8720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			110.54730	123.377	15.82	0.1280	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,348.45200	1,426.872	18.87	0.6302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			557.55200	511.772	18.87	0.3698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			825.01750	886.080	17.77	0.4961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			824.11750	760.980	17.77	0.5039	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,635.41550	1,534.650	16.28	0.7822	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			226.31550	249.750	16.28	0.2178	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			885.14280	948.543	17.91	0.5148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			784.24280	723.443	17.91	0.4852	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,733.01390	1,630.015	16.19	0.8050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			193.91390	215.115	16.19	0.1950	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,373.10260	2,256.466	15.50	0.9168	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			64.00260	71.566	15.50	0.0832	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,152.42650	2,245.586	20.23	0.7572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			341.52650	310.487	20.23	0.2428	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,127.46770	2,220.234	20.20	0.7541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			346.56770	315.134	20.20	0.2459	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,695.18690	1,592.924	16.23	0.7964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			206.08690	228.024	16.23	0.2036	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,370.44160	1,449.420	18.92	0.6346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			549.54160	504.320	18.92	0.3654	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,519.36930	1,422.138	16.38	0.7528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			270.26930	297.238	16.38	0.2472	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,858.59110	1,946.699	19.81	0.7173	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			407.69110	371.599	19.81	0.2827	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,505.23580	1,408.457	16.40	0.7491	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			276.13580	303.557	16.40	0.2509	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,897.50640	3,000.077	21.23	0.8312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			226.60640	204.977	21.23	0.1688	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,168.97600	1,087.732	16.84	0.6456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			459.87600	502.832	16.84	0.3544	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,297.74080	1,374.733	18.77	0.6196	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			576.84080	529.633	18.77	0.3804	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,271.54840	1,183.172	16.63	0.6806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			392.44840	428.272	16.63	0.3194	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,061.31730	2,153.007	20.10	0.7456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			360.41730	327.907	20.10	0.2544	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,113.69330	1,035.029	16.97	0.6251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			504.59330	550.129	16.97	0.3749	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,265.25900	1,177.129	16.63	0.6786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			396.15900	432.229	16.63	0.3214	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,561.84150	2,660.676	20.79	0.8019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			270.94150	245.576	20.79	0.1981	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,808.31420	2,909.960	21.11	0.8239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			237.41420	214.860	21.11	0.1761	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			195.69440	178.963	21.72	0.1487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,196.59440	3,304.063	21.72	0.8513	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			197.16340	180.306	21.69	0.1497	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,178.06340	3,285.406	21.69	0.8503	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,746.22970	2,847.205	21.03	0.8187	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			245.32970	222.105	21.03	0.1813	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			196.42690	179.632	21.71	0.1492	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,187.32690	3,294.732	21.71	0.8508	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			389.97570	424.891	16.61	0.3118	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,324.57570	1,234.891	16.61	0.6882	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,809.35430	1,896.704	19.69	0.7014	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			443.95430	406.704	19.69	0.2986	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			460.05290	502.946	16.78	0.3469	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,221.55290	1,139.746	16.78	0.6531	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			403.34620	437.886	16.56	0.3083	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,386.64620	1,295.586	16.56	0.6917	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			616.72630	667.025	17.11	0.4004	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,121.62630	1,046.125	17.11	0.5996	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			1,978.35530	2,065.793	19.72	0.7040	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			467.15530	428.593	19.72	0.2960	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			409.30100	444.621	16.55	0.3066	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,418.10100	1,327.421	16.55	0.6934	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			799.05560	856.876	17.47	0.4530	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,018.35560	949.676	17.47	0.5470	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			427.48680	462.842	16.53	0.3018	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,509.08680	1,417.342	16.53	0.6982	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,169.66780	2,259.413	19.84	0.7094	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			481.26780	443.913	19.84	0.2906	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,825.48970	1,910.204	19.25	0.6529	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			607.08970	564.104	19.25	0.3471	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,222.76530	2,111.030	15.22	0.8553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			151.16530	167.130	15.22	0.1447	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,940.84670	3,810.758	15.95	0.9802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.24670	16.858	15.95	0.0198	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,138.18300	2,029.670	15.46	0.8381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			176.58300	195.770	15.46	0.1619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,120.68390	1,188.080	18.01	0.5211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			902.28390	841.980	18.01	0.4789	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,508.22170	2,388.153	14.47	0.9052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			86.62170	94.253	14.47	0.0948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,415.93230	2,298.156	14.70	0.8904	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			104.33230	114.256	14.70	0.1096	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,696.57300	1,778.756	19.03	0.6332	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			648.17300	602.656	19.03	0.3668	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,749.27510	1,832.518	19.12	0.6414	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			630.87510	586.418	19.12	0.3586	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,382.94250	2,266.075	14.79	0.8849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			111.34250	122.175	14.79	0.1151	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			382.75750	415.785	16.42	0.2741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,654.35750	1,559.685	16.42	0.7259	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,601.85190	1,508.863	16.47	0.7126	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			410.25190	444.963	16.47	0.2874	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,006.82640	941.300	17.69	0.5207	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			955.22640	1,017.400	17.69	0.4793	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,014.98570	949.119	17.66	0.5238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			943.38570	1,005.219	17.66	0.4762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,530.57220	2,625.463	20.21	0.7408	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			432.17220	399.363	20.21	0.2592	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,010.89490	945.204	17.68	0.5223	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			949.29490	1,011.304	17.68	0.4777	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			441.69160	477.537	16.52	0.2974	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,589.09160	1,496.937	16.52	0.7026	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,344.91120	2,436.604	19.94	0.7143	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			492.31120	456.004	19.94	0.2857	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			755.34270	809.594	17.14	0.4043	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,276.24270	1,201.594	17.14	0.5957	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,509.42280	2,602.533	20.00	0.7149	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			514.42280	478.433	20.00	0.2851	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			455.95610	493.112	16.49	0.2924	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,680.95610	1,589.012	16.49	0.7076	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			966.85120	1,027.780	17.60	0.4543	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,163.75120	1,095.180	17.60	0.5457	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			472.22230	509.269	16.56	0.2881	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,771.22230	1,678.969	16.56	0.7119	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,741.23680	2,834.886	20.33	0.7197	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			530.23680	494.586	20.33	0.2803	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,164.33380	1,098.294	17.93	0.5272	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,110.73380	1,173.794	17.93	0.4728	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,160.41760	1,094.466	17.94	0.5259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,116.81760	1,179.966	17.94	0.4741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,168.27090	1,102.143	17.92	0.5286	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,104.67090	1,167.643	17.92	0.4714	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			485.85600	523.001	16.59	0.2835	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,861.45600	1,769.700	16.59	0.7165	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,954.27500	3,048.265	20.60	0.7220	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			549.87500	514.964	20.60	0.2780	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,142.34160	1,203.147	18.03	0.4521	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,326.74160	1,259.247	18.03	0.5479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,933.03570	1,844.751	16.89	0.6946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			617.03570	656.551	16.89	0.3054	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,329.42480	1,262.762	18.27	0.5327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,283.42480	1,344.562	18.27	0.4673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,325.64420	1,259.004	18.28	0.5315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,289.64420	1,350.804	18.28	0.4685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,333.22530	1,266.539	18.26	0.5339	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,277.22530	1,338.339	18.26	0.4661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			2,003.91300	1,921.412	17.23	0.6720	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			780.41300	824.412	17.23	0.3280	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,998.60030	1,916.241	17.24	0.6708	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			785.10030	829.241	17.24	0.3292	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,993.30210	1,911.084	17.25	0.6696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			789.80210	834.084	17.25	0.3304	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,639.78570	2,546.199	18.30	0.6607	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,251.98570	1,301.199	18.30	0.3393	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,648.65030	2,554.859	18.28	0.6624	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,240.85030	1,289.859	18.28	0.3376	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,644.21720	2,550.519	18.29	0.6615	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,246.41720	1,295.519	18.29	0.3385	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,357.37660	1,410.749	18.54	0.3464	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,686.47660	2,593.249	18.54	0.6536	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,833.17840	2,733.707	18.46	0.6647	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,337.07840	1,388.107	18.46	0.3353	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,828.78180	2,729.450	18.47	0.6639	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,342.68180	1,393.850	18.47	0.3361	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,824.40610	2,725.213	18.48	0.6631	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,348.30610	1,399.613	18.48	0.3369	0.00	0	0
Total \$ / R Option												0.00	0	3,395,355
Total \$ / R												837,662,331.10	58,945	5,054,339
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.16900		14.28490			0.0000	4,236,531.00	299	987
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.37790		14.49800			0.0000	14,377.90	1	28
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.58490		14.70910			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.79390		14.92160			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.45700		15.58350			0.0000	0.00	0	0
Total \$ / R MAXI Future												4,250,908.90	300	1,024
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			70,470.67290	61,128.239	18.22	0.6886	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			16,980.67290	19,228.239	18.22	0.3114	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			69,798.41780	60,491.937	18.24	0.6845	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			17,308.41780	19,591.937	18.24	0.3155	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			71,147.01070	61,768.888	18.21	0.6926	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			16,657.01070	18,868.888	18.21	0.3074	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			105,875.50670	97,166.217	16.98	0.6918	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			28,075.50670	31,376.217	16.98	0.3082	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			105,213.19420	96,557.425	16.99	0.6892	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			28,413.19420	31,767.425	16.99	0.3108	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			106,540.44730	97,777.586	16.97	0.6943	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			27,740.44730	30,987.586	16.97	0.3057	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			120,961.79100	112,601.928	16.75	0.6601	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			43,051.79100	47,111.928	16.75	0.3399	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			120,354.12480	112,048.249	16.76	0.6580	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			43,444.12480	47,558.249	16.76	0.3420	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			121,571.21160	113,157.513	16.73	0.6621	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			42,661.21160	46,667.513	16.73	0.3379	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.01	Call			142,750.50690	134,060.346	16.65	0.6654	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.01	Put			51,590.50690	55,670.346	16.65	0.3346	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.02	Call			142,154.94280	133,487.152	16.66	0.6637	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.02	Put			51,994.94280	56,097.152	16.66	0.3363	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Call			143,347.94150	134,635.933	16.64	0.6671	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Put			51,187.94150	55,245.933	16.64	0.3329	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			199,860.02940	191,624.088	17.24	0.6708	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			78,510.02940	82,924.088	17.24	0.3292	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			199,330.21240	191,108.375	17.25	0.6696	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			78,980.21240	83,408.375	17.25	0.3304	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			200,391.30090	192,141.241	17.23	0.6720	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			78,041.30090	82,441.241	17.23	0.3280	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												4,250,908.90	300	1,024
£ / R	On 15/12/2017	Foreign Exchange Future				18.81850		18.93500			0.0000	0.00	0	8
£ / R	On 18/12/2017	Foreign Exchange Future				18.83010		18.94670			0.0000	10,959,118.20	582	203,705
£ / R	On 31/01/2018	Foreign Exchange Future				18.99330		19.11280			0.0000	0.00	0	10
£ / R	On 19/03/2018	Foreign Exchange Future				19.16290		19.28530			0.0000	0.00	0	1,691
£ / R	On 18/06/2018	Foreign Exchange Future				19.49280		19.62170			0.0000	0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future				19.82690		19.96160			0.0000	0.00	0	3,565
£ / R	On 14/06/2019	Foreign Exchange Future				20.59300		20.73200			0.0000	0.00	0	0
Total £ / R Future												10,959,118.20	582	212,362
£ / R	On 15/12/2017	Foreign Exchange Option		18.66	Put			360.35310	398.802	18.26	0.4344	0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option		18.66	Call			635.35310	557.302	18.26	0.5656	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			4.50590	3.494	30.94	0.0054	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			6,197.80590	6,313.394	30.94	0.9946	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Put			199.91020	223.577	17.87	0.2867	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Call			946.61020	853.677	17.87	0.7133	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Put			1,082.48520	1,163.125	19.78	0.7493	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Call			229.18520	193.225	19.78	0.2507	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			4.45700	3.455	30.94	0.0054	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			6,207.75700	6,323.355	30.94	0.9946	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			4.40870	3.416	30.94	0.0053	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			6,217.70870	6,333.317	30.94	0.9947	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Put			611.99300	660.504	18.59	0.4626	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Call			814.79300	743.804	18.59	0.5374	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			2,234.74640	2,122.825	17.75	0.8506	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			159.44640	169.925	17.75	0.1494	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			1,415.33090	1,488.163	19.06	0.6427	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			560.63090	511.063	19.06	0.3573	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			2,226.26740	2,114.401	17.75	0.8495	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			160.96740	171.501	17.75	0.1505	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			2,217.80260	2,105.992	17.74	0.8483	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			162.50260	173.092	17.74	0.1517	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,415.33990	2,302.314	17.90	0.8735	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			130.03990	139.414	17.90	0.1265	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			2,122.74420	2,017.152	17.62	0.7507	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			411.04420	434.352	17.62	0.2493	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			2,137.14510	2,031.252	17.62	0.7532	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			405.44510	428.452	17.62	0.2468	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			2,129.93800	2,024.198	17.62	0.7519	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			408.23800	431.398	17.62	0.2481	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,313.08050	2,209.778	17.76	0.7207	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			591.48050	622.878	17.76	0.2793	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,306.37720	2,203.219	17.76	0.7195	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			594.77720	626.319	17.76	0.2805	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,299.68580	2,196.671	17.76	0.7184	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			598.08580	629.771	17.76	0.2816	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,990.23930	2,882.944	17.34	0.7147	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			878.23930	909.944	17.34	0.2853	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,983.60800	2,876.727	17.34	0.7138	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			881.60800	913.727	17.34	0.2862	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,976.97650	2,870.519	17.34	0.7130	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			884.97650	917.519	17.34	0.2870	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												10,959,118.20	582	214,562
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12454		0.12621			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12702		0.12874			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12955		0.13131			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14454		0.14637			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			100.48960	128.685	17.32	0.2648	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			217.70070	157.752	20.21	0.2894	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			596.40070	703.652	20.21	0.7106	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,631.19180	1,464.737	18.95	0.9685	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			9.89180	10.637	18.95	0.0315	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			721.78960	582.785	17.32	0.7352	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,097.15590	970.075	18.14	0.7142	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			223.55590	267.875	18.14	0.2858	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			570.86390	493.642	20.04	0.4497	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			697.26390	791.441	20.04	0.5503	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,897.83330	1,739.067	15.98	0.9349	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			24.23330	36.867	15.98	0.0651	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			882.61640	792.715	19.89	0.5227	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			751.31640	837.515	19.89	0.4773	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			530.32260	474.888	21.23	0.3531	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	0.14	Put			1,399.02260	1,519.688	21.23	0.6469	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,422.83570	1,291.761	18.16	0.7272	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			291.53570	336.561	18.16	0.2728	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,271.60460	2,144.962	18.59	0.7145	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			634.70460	691.362	18.59	0.2855	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,801.48850	1,693.374	20.23	0.5997	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,164.58850	1,239.774	20.23	0.4003	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,900.87680	2,736.319	16.49	0.8395	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			263.97680	282.719	16.49	0.1605	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	15/11/2017	Foreign Exchange Future			16.38840		16.54320			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.44090		16.59190			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.52120		16.66910			0.0000	18,784,604.40	1,137	99,870
€ / R	On	27/12/2017	Foreign Exchange Future			16.55590		16.70430			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.68570		16.83610			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.85860		17.01190			0.0000	0.00	0	13,524
€ / R	On	18/06/2018	Foreign Exchange Future			17.20040		17.35950			0.0000	0.00	0	510
€ / R	On	17/09/2018	Foreign Exchange Future			17.55300		17.71630			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.71810		18.88190			0.0000	0.00	0	0
Total € / R Future												18,784,604.40	1,137	120,204
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			26.19990	40.154	15.17	0.1557	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			659.39990	518.554	15.17	0.8443	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			22.33040	26.846	15.68	0.0825	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,104.23040	957.746	15.68	0.9175	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			110.23800	133.603	17.01	0.2231	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			506.27640	418.129	17.86	0.5095	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			830.48940	714.474	17.24	0.7086	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			161.38940	193.274	17.24	0.2914	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			695.77760	589.441	17.46	0.6348	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			226.67760	268.241	17.46	0.3652	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			979.33800	854.803	17.01	0.7769	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			6.02370	5.272	20.81	0.0121	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,143.03900	1,010.545	16.87	0.8360	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			73.93900	89.345	16.87	0.1640	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,545.93380	2,397.252	20.17	0.9860	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			6.83380	6.052	20.17	0.0140	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			367.17640	426.929	17.86	0.4905	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			581.63010	485.238	17.68	0.5625	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			471.36390	388.572	18.01	0.4835	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			402.26390	467.372	18.01	0.5165	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			7.86630	5.806	30.29	0.0099	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,748.76630	4,894.606	30.29	0.9901	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	14.00	Call			2,675.12370	2,526.472	20.81	0.9879	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,488.57550	1,612.767	20.85	0.8755	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			96.57250	73.098	20.87	0.1232	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,497.47250	1,621.898	20.87	0.8768	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			98.79240	74.847	20.83	0.1258	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,479.69240	1,603.647	20.83	0.8742	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			302.53010	354.038	17.68	0.4375	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			97.67550	73.967	20.85	0.1245	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			97.22640	116.643	17.23	0.1851	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,181.52640	1,052.543	17.23	0.8149	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			172.00370	205.017	16.55	0.2416	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,208.10370	1,090.717	16.55	0.7584	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			707.82230	790.437	17.29	0.5101	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			719.72230	649.037	17.29	0.4899	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,222.26490	2,078.470	16.37	0.9039	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			70.36490	79.869	16.37	0.0961	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,213.03140	2,069.356	16.35	0.9030	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			71.13140	80.756	16.35	0.0970	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			457.01810	520.782	16.76	0.3974	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			968.91810	879.382	16.76	0.6026	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,231.50590	2,087.591	16.38	0.9049	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			69.60590	78.991	16.38	0.0951	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			26.64770	29.479	17.64	0.0386	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3,038.54770	2,888.079	17.64	0.9614	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			2,048.18560	1,906.905	16.09	0.8843	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			86.28560	98.305	16.09	0.1157	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			2,002.88390	1,862.348	16.01	0.8786	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			90.98390	103.748	16.01	0.1214	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			226.84150	204.820	20.32	0.1526	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			199.88690	227.441	15.74	0.1834	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,636.88350	3,477.067	15.64	0.9692	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			27.38350	26.667	15.64	0.0308	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,266.20260	2,129.295	15.72	0.8482	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			156.70260	178.895	15.72	0.1518	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,417.34150	3,554.420	20.32	0.8474	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,061.36280	1,930.054	15.74	0.8152	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			201.86280	229.654	15.74	0.1848	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,053.34970	1,922.373	15.74	0.8138	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			203.84970	231.973	15.74	0.1862	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,069.38690	1,937.841	15.74	0.8166	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,385.38110	1,291.132	16.31	0.5963	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			779.08110	848.132	16.31	0.4037	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,380.31850	1,286.332	16.32	0.5948	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			784.01850	853.332	16.32	0.4052	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,390.46660	1,295.949	16.30	0.5978	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			774.16660	842.949	16.30	0.4022	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,665.09120	2,539.349	15.96	0.7293	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			663.19120	701.249	15.96	0.2707	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,678.44030	2,551.462	15.95	0.7314	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			656.54030	693.362	15.95	0.2686	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,671.75650	2,545.395	15.95	0.7304	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			659.85650	697.295	15.95	0.2696	0.00	0	0
Total € / R Option												0.00	0	419,272
Total € / R												18,784,604.40	1,137	539,476
AUS / R	On	18/12/2017	Foreign Exchange Future			10.88210		10.91820			0.0000	0.00	0	16,036
AUS / R	On	27/12/2017	Foreign Exchange Future			10.89750		10.93380			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			11.03590		11.07400			0.0000	1,103,590.00	100	650
AUS / R	On	18/06/2018	Foreign Exchange Future			11.18960		11.23010			0.0000	0.00	0	1,899
AUS / R	On	17/09/2018	Foreign Exchange Future			11.34510		11.38720			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.83940		11.87410			0.0000	0.00	0	0
Total AUS / R Future												1,103,590.00	100	18,585
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			41.76840	35.802	18.93	0.1043	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,003.56840	1,033.702	18.93	0.8957	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			43.49680	37.346	18.89	0.1082	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			985.29680	1,015.246	18.89	0.8918	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			42.62370	36.566	18.91	0.1063	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			994.42370	1,024.466	18.91	0.8937	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			953.90540	920.409	15.58	0.9249	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			20.10540	22.909	15.58	0.0751	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			944.74780	911.303	15.58	0.9225	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			20.94780	23.803	15.58	0.0775	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			963.09010	929.544	15.57	0.9273	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			19.29010	22.043	15.57	0.0727	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,161.36490	1,126.094	15.75	0.8592	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			77.36490	80.194	15.75	0.1408	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,152.92100	1,117.715	15.75	0.8569	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			78.92100	81.815	15.75	0.1431	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,144.49960	1,109.363	15.75	0.8546	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			80.49960	83.463	15.75	0.1454	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			237.63250	245.941	15.07	0.2794	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			971.66140	939.251	15.07	0.7259	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			231.56140	239.652	15.07	0.2741	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			964.68470	932.382	15.07	0.7233	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			234.58470	242.782	15.07	0.2767	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			957.73250	925.541	15.07	0.7206	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			769.46210	743.477	14.90	0.5845	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			502.26210	518.377	14.90	0.4155	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			764.44530	738.552	14.90	0.5820	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			507.24530	523.452	14.90	0.4180	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			774.50550	748.429	14.89	0.5870	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			497.30550	513.329	14.89	0.4130	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			481.88730	490.933	14.48	0.3150	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,348.33450	1,322.525	14.47	0.6885	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			474.23450	483.125	14.47	0.3115	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,342.15410	1,316.416	14.47	0.6868	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			478.05410	487.016	14.47	0.3132	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,335.98730	1,310.333	14.48	0.6850	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,103,590.00	100	18,585
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.99820		11.09140			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.17060		11.26720			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.34080		11.44020			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			607.64680	528.493	14.95	0.7938	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			56.24680	70.293	14.95	0.2062	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			599.39930	520.869	14.97	0.7886	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			57.99930	72.669	14.97	0.2114	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			615.93700	536.173	14.94	0.7990	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			54.53700	67.973	14.94	0.2010	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,252.43450	1,161.000	14.75	0.8829	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			55.23450	60.400	14.75	0.1171	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,243.33280	1,152.370	14.75	0.8807	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			56.13280	61.770	14.75	0.1193	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,261.54970	1,169.654	14.75	0.8850	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			54.34970	59.054	14.75	0.1150	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			881.05030	810.431	14.52	0.6795	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			260.85030	289.631	14.52	0.3205	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			874.73070	804.386	14.53	0.6765	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			264.53070	293.587	14.53	0.3235	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			887.39870	816.508	14.51	0.6824	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			257.19870	285.708	14.51	0.3176	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			14.20150		14.36650			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.50720		14.67750			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.81680		14.99250			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.48790		16.67700			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			538.47550	427.397	16.56	0.5926	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			201.97550	255.897	16.56	0.4074	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			532.22800	421.821	16.57	0.5879	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			205.72800	260.321	16.57	0.4121	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			544.77010	433.022	16.56	0.5972	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			198.27010	251.522	16.56	0.4028	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			864.95970	752.386	15.81	0.6198	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			337.45970	395.186	15.81	0.3802	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			859.04980	746.897	15.82	0.6170	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			341.54980	399.697	15.82	0.3830	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			870.90230	757.905	15.81	0.6226	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			333.40230	390.705	15.81	0.3774	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1,001.75000	898.173	16.10	0.5859	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			539.25000	611.373	16.10	0.4141	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			996.57840	893.326	16.11	0.5838	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			544.07840	616.526	16.11	0.4162	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			991.43440	888.506	16.12	0.5817	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			548.93440	621.706	16.12	0.4183	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,463.85540	2,335.275	16.05	0.7436	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			516.85540	577.375	16.05	0.2564	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,456.98320	2,328.536	16.05	0.7426	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			519.98320	580.636	16.05	0.2574	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,470.74630	2,342.020	16.05	0.7447	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			513.74630	574.120	16.05	0.2553	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			2.13830		2.14700			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.15650		2.16550			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.17480		2.18420			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.25600		2.26410			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			2,100.45140	2,015.119	17.35	0.9446	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			30.45140	32.119	17.35	0.0554	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			2,003.84110	1,918.765	17.02	0.9382	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			33.84110	35.765	17.02	0.0618	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,910.78040	1,826.206	17.01	0.9274	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			40.78040	43.206	17.01	0.0726	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			166.81980	175.144	17.04	0.1441	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,598.00600	2,514.950	17.27	0.8743	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			143.00600	149.950	17.27	0.1257	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,509.51030	2,427.119	17.16	0.8653	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			154.51030	162.119	17.16	0.1347	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,421.81980	2,340.144	17.04	0.8559	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	18/06/2018	Foreign Exchange Option	2.02	Call			2,103.98840	2,031.270	16.41	0.7367	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			461.98840	483.270	16.41	0.2633	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			2,035.85210	1,962.687	16.41	0.7241	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			493.85210	514.687	16.41	0.2759	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,173.50890	2,101.192	16.41	0.7490	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			431.50890	453.192	16.41	0.2510	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,561.94060	3,494.533	16.67	0.7647	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			720.94060	734.534	16.67	0.2353	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,491.66140	3,424.824	16.67	0.7574	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			750.66140	764.824	16.67	0.2426	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,633.02100	3,565.056	16.68	0.7719	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			692.02100	705.056	16.68	0.2281	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			2.23470		2.25460			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.28120		2.30190			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.32920		2.35060			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.65740		2.68960			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			2,565.67280	2,370.252	17.91	0.9607	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			19.67280	23.252	17.91	0.0393	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,467.69480	2,272.848	17.60	0.9563	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			21.69480	25.848	17.60	0.0437	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,369.94940	2,175.761	17.30	0.9513	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			23.94940	28.761	17.30	0.0487	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,681.12450	1,520.335	16.97	0.6869	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			462.12450	508.334	16.97	0.3131	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,614.85110	1,457.267	16.99	0.6711	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			495.85110	545.267	16.99	0.3289	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,748.98140	1,585.079	16.95	0.7025	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			429.98140	473.079	16.95	0.2975	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			696.16480	756.296	16.49	0.3451	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			2,028.77660	1,868.753	16.44	0.6803	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			622.77660	676.753	16.44	0.3197	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,964.81260	1,807.841	16.47	0.6676	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			658.81260	715.841	16.47	0.3324	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,902.16480	1,748.296	16.49	0.6549	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,681.38260	5,404.776	16.55	0.8622	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			385.38260	430.776	16.55	0.1378	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,846.91550	5,565.553	16.52	0.8721	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			350.91550	391.553	16.52	0.1279	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,762.65790	5,484.843	16.53	0.8672	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			366.65790	410.843	16.53	0.1328	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.81780		1.83280			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.84820		1.86370			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.87790		1.89370			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.08930		2.10670			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			836.57420	727.565	17.47	0.6759	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			208.57420	249.565	17.47	0.3241	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			771.26340	665.554	17.54	0.6426	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			243.26340	287.554	17.54	0.3574	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			905.28460	793.028	17.41	0.7083	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			177.28460	215.028	17.41	0.2917	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,525.39890	1,406.000	16.90	0.7365	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			288.39890	324.000	16.90	0.2635	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,453.86660	1,337.438	16.91	0.7180	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			316.86660	355.438	16.91	0.2820	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,598.80120	1,476.547	16.88	0.7545	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			261.80120	294.547	16.88	0.2455	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,772.78580	1,655.471	16.58	0.7120	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			435.78580	476.471	16.58	0.2880	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,706.21580	1,591.752	16.62	0.6968	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			469.21580	512.752	16.62	0.3032	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,840.95630	1,720.863	16.54	0.7270	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			403.95630	441.863	16.54	0.2730	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			439.47100	465.625	16.82	0.1747	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,931.62110	3,785.423	16.86	0.8179	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			464.62110	492.423	16.86	0.1821	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,857.70530	3,713.189	16.90	0.8104	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			490.70530	520.189	16.90	0.1896	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			4,006.47100	3,858.625	16.82	0.8253	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			0.13510		0.13630			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13450		0.13600			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13360		0.13550			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.13110		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/12/2017	Foreign Exchange Future			1.74640		1.75060			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.77670		1.78130			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.80750		1.81230			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.94080		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			9.76340		9.76100			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.89470		9.89410			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.02590		10.02730			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.08060		11.07900			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			226.40870	221.623	17.43	0.4821	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			275.40870	268.223	17.43	0.5179	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			222.26630	217.479	17.46	0.4757	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			281.26630	274.079	17.46	0.5243	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			230.61360	225.831	17.41	0.4886	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			269.61360	262.431	17.41	0.5114	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			663.14090	659.160	16.78	0.6905	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			219.04090	214.460	16.78	0.3095	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			656.84460	652.841	16.79	0.6868	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			222.74460	218.141	16.79	0.3132	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			669.47450	665.522	16.77	0.6942	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			215.37450	210.822	16.77	0.3058	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			613.40000	608.245	16.26	0.5831	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			426.10000	422.345	16.26	0.4169	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			608.37580	603.214	16.27	0.5800	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			431.07580	427.314	16.27	0.4200	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			618.45620	613.305	16.25	0.5862	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			421.15620	417.405	16.25	0.4138	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,532.62220	1,530.499	15.50	0.7454	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			373.62220	369.899	15.50	0.2546	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,525.79410	1,523.648	15.50	0.7437	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			376.79410	373.048	15.50	0.2563	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,539.47280	1,537.372	15.50	0.7470	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			370.47280	366.772	15.50	0.2530	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			1.34100		1.35310			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.35640		1.36840			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.37250		1.38490			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.48840		1.49520			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 PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			531.00000	410.000		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			431.00000	310.000		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			331.00000	210.000		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			684.00000	564.000		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			584.00000	464.000		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			484.00000	364.000		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			649.00000	525.000		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			549.00000	425.000		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			749.00000	625.000		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			1,752.00000	1,684.000		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			1,652.00000	1,584.000		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			1,852.00000	1,784.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32900		1.32630			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33280		1.33020			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33650		1.33400			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			1.16600		1.16690			0.0000	0.00	0	126
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.17250		1.17340			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.17930		1.18020			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	126
Total QUANTO € / \$												0.00	0	126
RAIN	On	18/12/2017	Foreign Exchange Future			24,935.82000		25,131.75000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,347.13000		25,549.93000			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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.42340		10.48240			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.58990		10.65160			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.75520		10.81980			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.98520		12.05550			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			709.65620	656.163	15.92	0.8621	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			37.25620	42.763	15.92	0.1379	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			700.96630	647.530	15.91	0.8584	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			38.56630	44.130	15.91	0.1416	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			718.38230	664.832	15.94	0.8657	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			35.98230	41.432	15.94	0.1343	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			836.89050	788.098	15.72	0.7526	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			145.29050	158.198	15.72	0.2474	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			829.55630	780.961	15.72	0.7493	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			147.95630	161.061	15.72	0.2507	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			844.26100	795.269	15.72	0.7559	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			142.66100	155.369	15.72	0.2441	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			942.94490	893.793	15.17	0.7201	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			223.14490	238.593	15.17	0.2799	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			936.03820	887.070	15.17	0.7173	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			226.23820	241.870	15.17	0.2827	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			949.88340	900.543	15.17	0.7229	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			220.08340	235.343	15.17	0.2771	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,249.45010	2,187.747	15.33	0.8477	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			193.95010	202.547	15.33	0.1523	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,241.42590	2,179.797	15.33	0.8465	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			195.92590	204.597	15.33	0.1535	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,257.48850	2,195.709	15.33	0.8489	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			191.98850	200.508	15.33	0.1511	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			3.66070		3.69970			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61840		3.65420			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.56990		3.60970			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.58550		3.61480			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			57.91850	42.213	14.22	0.3466	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			98.21850	121.513	14.22	0.6534	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			54.22470	39.221	14.26	0.3280	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			104.52470	128.521	14.26	0.6720	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			61.80870	45.385	14.18	0.3657	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			92.10870	114.685	14.18	0.6343	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			204.43740	179.169	14.14	0.6408	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			70.23740	80.769	14.14	0.3592	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			197.75300	172.830	14.11	0.6287	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			73.55300	84.430	14.11	0.3713	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			211.23360	185.627	14.18	0.6526	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			67.03360	77.227	14.18	0.3474	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			143.05180	124.762	14.54	0.4369	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			193.35180	214.862	14.54	0.5631	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			139.00840	121.055	14.55	0.4277	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			199.30840	221.155	14.55	0.5723	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			147.18770	128.559	14.52	0.4461	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			187.48770	208.659	14.52	0.5539	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			330.18120	315.582	15.93	0.5708	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			245.38120	260.082	15.93	0.4292	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			325.20520	310.836	15.94	0.5653	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			250.40520	265.336	15.94	0.4347	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			335.21400	320.383	15.92	0.5762	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			240.41400	254.883	15.92	0.4238	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			1.39570		1.40760			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37570		1.38790			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35250		1.36520			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.31670		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												872,760,552.60	61,064	2,019,282
Total Options												0.00	0	3,816,827
Grand Total:												872,760,552.60	61,064	5,836,109