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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/11/2017 Foreign Exchange Future			14.04480		14.23680			0.0000	3,342,662.40	238	0
\$ / R On 23/11/2017 Foreign Exchange Future			14.04930		14.23770			0.0000	0.00	0	300
\$ / R On 27/11/2017 Foreign Exchange Future			14.05850		14.24620			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			14.06080		14.24860			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.06540		14.25330			0.0000	7,032,700.00	500	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.07460		14.26270			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.09770		14.28620			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.10000		14.28860			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.10700		14.29560			0.0000	1,246,988,265.00	88,395	1,069,451
\$ / R On 22/12/2017 Foreign Exchange Future			14.11620		14.30500			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.12790		14.31680			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.13250		14.32150			0.0000	7,066,250.00	500	500
\$ / R On 02/01/2018 Foreign Exchange Future			14.14180		14.33080			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.14650		14.33550			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			14.15810		14.34730			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.16050		14.34960			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.16510		14.35430			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			14.17440		14.36370			0.0000	0.00	0	300
\$ / R On 18/01/2018 Foreign Exchange Future			14.17910		14.36840			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			14.19530		14.38480			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			14.20890		14.39880			0.0000	10,983,479.70	773	857

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 Future			14.21120		14.40110			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.22260		14.41270			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			14.23630		14.42670			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.23860		14.42910			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.24320		14.43370			0.0000	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Future			14.24540		14.43610			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.27270		14.46360			0.0000	7,136,350.00	500	500
\$ / R	On	01/03/2018	Foreign Exchange Future			14.27490		14.46590			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.27720		14.46820			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.31570		14.50700			0.0000	74,599,112.70	5,211	183,122
\$ / R	On	29/03/2018	Foreign Exchange Future			14.33830		14.52980			0.0000	8,158,492.70	569	696
\$ / R	On	24/04/2018	Foreign Exchange Future			14.39710		14.58920			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.39940		14.59140			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.41070		14.60290			0.0000	0.00	0	110
\$ / R	On	11/05/2018	Foreign Exchange Future			14.43560		14.62800			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.44240		14.63480			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.44460		14.63710			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.48070		14.67370			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.52130		14.71500			0.0000	8,131,928.00	560	112,278
\$ / R	On	29/06/2018	Foreign Exchange Future			14.54610		14.74020			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.55280		14.74710			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.59340		14.78840			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.60240		14.79750			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.60470		14.79980			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.61820		14.81360			0.0000	0.00	0	1,853
\$ / R	On	13/08/2018	Foreign Exchange Future			14.64750		14.84340			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.68830		14.88520			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.72710		14.92490			0.0000	0.00	0	3,277
\$ / R	On	28/09/2018	Foreign Exchange Future			14.75220		14.95070			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.81380		15.01380			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.82290		15.02320			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.82750		15.02780			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.85720		15.05820			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.89850		15.10010			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.93450		15.13570			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.97810		15.17900			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.09110		15.29090			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.17590		15.37490			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.40190		15.59890			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.87470		15.81000			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.38750		16.59290			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.51720		16.72520			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.65240		16.86320			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,373,439,240.50</b>	<b>97,246</b>	<b>1,472,575</b>
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			0.01850	0.000	11.24	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			976.81850	784.800	11.24	1.0000	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Put			90.57500	187.566	16.28	0.6552	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Call			158.27500	66.866	16.28	0.3448	0.00	0	10,000
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put			353.87810	506.485	17.48	0.8748	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call			60.07810	24.985	17.48	0.1252	0.00	0	300
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put			487.22260	653.636	17.84	0.9327	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call			33.42260	12.136	17.84	0.0673	0.00	0	50
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			5.69090	18.481	17.75	0.0907	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			754.29090	579.281	17.75	0.9093	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,491.52970	3,679.373	41.19	0.9993	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.12970	0.173	41.19	0.0007	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,504.50970	1,317.977	23.25	0.9881	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			1.20970	2.577	23.25	0.0119	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			7.60280	26.280	17.38	0.1152	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			730.90280	561.680	17.38	0.8848	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			25.72040	58.703	17.40	0.1965	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			648.42040	493.303	17.40	0.8035	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			118.28430	195.205	19.73	0.3655	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			544.48430	432.905	19.73	0.6345	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			50.66640	96.617	19.60	0.2156	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			809.26640	666.617	19.60	0.7844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			374.36100	296.362	20.17	0.4767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			258.76100	369.362	20.17	0.5233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			815.25670	976.220	21.91	0.8237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			2.77830	3.451	28.30	0.0091	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			390.34410	309.112	20.10	0.4910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			244.74410	352.112	20.10	0.5090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,766.82650	3,956.051	33.77	0.9931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.42650	3.051	33.77	0.0069	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,296.92760	2,110.230	24.02	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			218.10770	319.141	19.99	0.4801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,837.31490	3,026.512	27.85	0.9907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			2.91490	3.511	27.85	0.0093	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			226.46700	176.872	20.93	0.3249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			460.86700	599.872	20.93	0.6751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,907.17830	3,096.450	28.30	0.9909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			4.97830	4.242	26.19	0.0117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			236.64710	185.174	20.86	0.3367	111,104.22	600	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			441.04710	578.174	20.86	0.6633	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			980.62760	825.443	19.48	0.8414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			35.02760	68.443	19.48	0.1586	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			423.70770	336.141	19.99	0.5199	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			181.65450	274.710	19.92	0.4364	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,947.14930	3,136.418	28.55	0.9911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			2.74930	3.418	28.55	0.0089	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			21.01960	15.501	24.15	0.0397	0.00	0	117,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,725.41960	1,908.501	24.15	0.9603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,529.37830	2,717.242	26.19	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,997.11530	3,186.380	28.87	0.9913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			953.69390	800.733	19.47	0.8317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			38.09390	73.733	19.47	0.1683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,262.38200	2,449.431	25.52	0.9826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			7.98200	6.431	25.52	0.0174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			477.25450	381.710	19.92	0.5636	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			2.70880	3.373	28.93	0.0087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,007.10880	3,196.373	28.93	0.9913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			2.70240	3.366	29.00	0.0087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,017.10240	3,206.366	29.00	0.9913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			2.71530	3.380	28.87	0.0087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			303.59860	423.624	20.36	0.5651	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			0.00000	324.322	19.99	0.4850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			0.00000	331.322	19.99	0.5150	33,132.21	100	100
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,346.09980	1,522.939	23.15	0.9275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			41.69980	29.939	23.15	0.0725	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			129.46140	98.248	21.71	0.2025	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			324.43550	256.879	20.38	0.4304	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			308.83550	429.879	20.38	0.5696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,739.58250	1,554.740	20.46	0.9760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			3.98250	7.740	20.46	0.0240	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			329.19860	260.624	20.36	0.4349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			24.01830	48.853	19.50	0.1207	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			156.18370	242.913	19.87	0.4024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			521.78370	419.913	19.87	0.5976	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			68.06350	125.030	19.62	0.2518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			763.66350	632.030	19.62	0.7482	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			733.86140	891.248	21.71	0.7975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			1.95050	4.365	22.75	0.0131	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			104.48660	175.708	19.74	0.3221	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			640.08660	522.708	19.74	0.6779	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,541.60140	1,359.061	19.56	0.9632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			6.00140	12.061	19.56	0.0368	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,099.61830	935.853	19.50	0.8793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			1.80490	4.106	23.00	0.0123	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,551.47810	1,368.655	19.57	0.9642	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			5.87810	11.655	19.57	0.0358	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			204.19650	158.751	21.08	0.2986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			508.59650	651.752	21.08	0.7014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			2,097.55050	1,911.365	22.75	0.9869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			273.48820	215.321	20.64	0.3777	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			22.61860	46.283	19.50	0.1155	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,118.21860	953.283	19.50	0.8845	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			115.39310	190.258	19.77	0.3406	0.00	0	550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			610.99310	497.258	19.77	0.6594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,137.40490	1,951.106	23.00	0.9877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			195.26190	151.500	21.14	0.2877	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			150.97840	115.719	21.51	0.2316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			655.37840	808.719	21.51	0.7684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			19.42050	40.331	19.51	0.1031	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,165.02050	997.331	19.51	0.8969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			377.88820	508.321	20.64	0.6223	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			16.61890	35.012	19.51	0.0916	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			26.25540	52.919	19.49	0.1289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,071.85540	909.919	19.49	0.8711	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,136.88960	970.823	19.50	0.8896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			21.28960	43.823	19.50	0.1104	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			529.66190	674.499	21.14	0.7123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			23.30980	47.554	19.50	0.1181	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,253.56780	1,428.333	22.90	0.9158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			49.16780	35.333	22.90	0.0842	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,898.48920	1,712.968	21.48	0.9818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			2.88920	5.968	21.48	0.0182	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,212.21890	1,042.012	19.51	0.9084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			40.26000	77.431	19.47	0.1750	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			534.96410	431.274	19.85	0.6072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			149.36410	234.274	19.85	0.3928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,650.38360	1,465.996	19.89	0.9719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			4.78360	8.996	19.89	0.0281	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,108.90980	944.554	19.50	0.8819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			92.92880	69.162	22.13	0.1508	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			685.11190	562.314	19.69	0.7050	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			89.51190	155.314	19.69	0.2950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,087.58880	1,901.432	22.69	0.9867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			1.98880	4.432	22.69	0.0133	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			935.86000	784.431	19.47	0.8250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			0.82890	2.249	25.61	0.0064	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			52.67420	99.168	19.54	0.2116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			848.27420	706.168	19.54	0.7884	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,799.12840	1,614.013	20.84	0.9784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			3.52840	7.013	20.84	0.0216	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			907.32880	1,072.162	22.13	0.8492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			17.69450	37.067	19.51	0.0961	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			915.84180	1,081.002	22.15	0.8513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			91.44180	68.002	22.15	0.1487	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			1,958.17490	2,143.510	24.75	0.9723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			13.77490	10.510	24.75	0.0277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,546.42890	2,359.249	25.61	0.9936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			110.85670	83.220	21.91	0.1763	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,307.64550	1,133.087	19.53	0.9285	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			12.04550	26.087	19.53	0.0715	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,877.20120	3,066.476	28.11	0.9908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			2.80120	3.476	28.11	0.0092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,193.29450	1,024.066	19.51	0.9039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			1.32760	3.230	24.02	0.0095	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,090.34570	927.179	19.49	0.8766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			24.74570	50.179	19.49	0.1234	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			63.31930	112.396	19.58	0.2217	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			868.31930	728.596	19.58	0.7783	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,718.22920	3,907.592	32.26	0.9917	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			3.22920	3.792	32.26	0.0083	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			100.40220	160.526	19.20	0.2794	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			777.20220	648.426	19.20	0.7206	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			680.53230	826.181	20.88	0.7311	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			202.03230	158.681	20.88	0.2689	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			474.85740	603.633	20.28	0.6326	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			296.35740	236.133	20.28	0.3674	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			70.90460	114.484	18.71	0.2088	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			971.70460	826.284	18.71	0.7912	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			198.43020	275.863	19.06	0.3864	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			633.93020	522.363	19.06	0.6136	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			671.92310	807.651	20.17	0.6926	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			259.22310	205.751	20.17	0.3074	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			758.25970	899.984	20.39	0.7261	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			225.55970	178.083	20.39	0.2739	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,198.37000	1,038.769	18.46	0.8488	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			51.07000	80.669	18.46	0.1512	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			349.50030	448.117	19.19	0.5079	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			479.10030	388.617	19.19	0.4921	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			228.18700	303.235	18.89	0.3924	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			662.48700	548.335	18.89	0.6076	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			120.58600	167.924	18.42	0.2545	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			954.28600	812.324	18.42	0.7455	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.00000	585.194	18.69	0.6166	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			0.00000	306.094	18.69	0.3834	6,121,880.00	20,000	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			249.62830	323.624	18.72	0.3978	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			678.02830	562.724	18.72	0.6022	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			244.03310	316.072	18.41	0.3811	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			728.83310	611.372	18.41	0.6189	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,217.58860	1,061.727	17.83	0.8123	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			88.78860	122.827	17.83	0.1877	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,234.31320	1,077.528	17.82	0.8173	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			85.51320	118.628	17.82	0.1827	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			93.87780	129.330	17.83	0.1954	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,192.67780	1,038.230	17.83	0.8046	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,111.25610	961.741	17.84	0.7779	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			112.45610	152.841	17.84	0.2221	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,514.98780	1,678.201	21.06	0.8528	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			126.08780	99.401	21.06	0.1472	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,594.11760	1,759.038	21.18	0.8645	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			115.21760	90.238	21.18	0.1355	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,039.67370	1,186.935	20.13	0.7582	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			164.47110	131.942	20.67	0.1875	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,859.06890	1,678.186	18.53	0.9323	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			27.96890	36.986	18.53	0.0677	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			220.77370	178.135	20.13	0.2418	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,418.43540	1,252.991	17.77	0.8646	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			57.33540	81.791	17.77	0.1354	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			71.49750	100.370	17.79	0.1594	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,322.59750	1,161.569	17.79	0.8406	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,283.37110	1,440.742	20.67	0.8125	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			836.21690	712.644	17.91	0.6553	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			223.51690	290.044	17.91	0.3447	0.00	0	35,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			271.21560	334.494	17.68	0.3744	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			797.91560	670.794	17.68	0.6256	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			393.77760	484.444	18.08	0.4701	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			622.87760	523.044	18.08	0.5299	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			387.29440	476.675	18.04	0.4624	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			640.99440	539.875	18.04	0.5376	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			398.22320	488.814	18.05	0.4679	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			634.32320	534.214	18.05	0.5321	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			402.67370	490.853	17.78	0.4537	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			686.27370	583.553	17.78	0.5463	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			163.62100	211.453	17.17	0.2563	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1,129.52100	986.353	17.17	0.7437	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			141.72730	184.889	17.15	0.2310	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,209.92730	1,062.089	17.15	0.7690	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,591.05750	1,426.007	16.72	0.8522	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			84.05750	110.307	16.72	0.1478	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,245.09250	1,389.684	19.45	0.7349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			292.09250	245.384	19.45	0.2651	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			981.82180	1,113.946	18.87	0.6702	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,057.46910	3,230.926	21.76	0.9374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,067.03290	3,240.442	21.76	0.9380	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			64.90990	47.115	21.76	0.0632	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,047.90990	3,221.415	21.76	0.9368	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			480.44220	408.101	18.38	0.3999	81,620.20	200	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			763.44220	882.401	18.38	0.6001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			64.46910	46.626	21.76	0.0626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			693.90000	808.062	18.21	0.5738	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,332.31640	1,480.201	19.63	0.7528	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			269.31640	225.901	19.63	0.2472	0.00	0	6,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		760.83960	655.611	17.50	0.5630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		413.83960	499.911	17.50	0.4370	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		64.03290	46.142	21.76	0.0620	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		246.55180	206.479	19.83	0.2290	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put		553.91600	655.987	17.85	0.5128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		620.91600	531.687	17.85	0.4872	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		598.25300	512.167	17.93	0.4741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		581.25300	686.467	17.93	0.5259	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		520.90000	443.762	18.21	0.4262	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call		585.27690	500.769	17.97	0.4664	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call		739.47350	636.265	17.54	0.5520	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put		432.47350	520.565	17.54	0.4480	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put		247.95060	311.143	17.07	0.3208	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call		1,014.95060	886.843	17.07	0.6792	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		1,429.55180	1,580.779	19.83	0.7710	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call		494.80690	420.750	18.32	0.4093	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call		593.80320	508.343	17.94	0.4715	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		586.80320	692.643	17.94	0.5285	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		835.90990	959.441	18.54	0.6254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		442.90990	375.141	18.54	0.3746	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		598.27690	705.069	17.97	0.5336	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		365.01910	445.478	17.39	0.4065	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		2,180.08410	2,000.288	17.56	0.9329	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		33.08410	44.588	17.56	0.0671	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		869.77730	995.306	18.61	0.6365	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		426.77730	361.006	18.61	0.3635	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put		737.80690	855.050	18.32	0.5907	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		77.38220	100.019	16.70	0.1368	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		254.30330	318.951	17.09	0.3263	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		1,001.30330	874.651	17.09	0.6737	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		1,405.70480	1,250.515	16.79	0.8075	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		118.70480	154.815	16.79	0.1925	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		822.01910	711.178	17.39	0.5935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		45.47680	59.393	17.18	0.0871	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		1,113.46200	975.496	16.92	0.7167	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		206.46200	259.796	16.92	0.2833	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		904.19900	1,031.682	18.69	0.6473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		411.19900	347.382	18.69	0.3527	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		1,644.38220	1,475.719	16.70	0.8632	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		616.32910	527.730	17.87	0.4845	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		809.23200	931.124	18.48	0.6163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		456.23200	386.823	18.48	0.3837	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,091.64840	1,229.665	19.12	0.6994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		338.64840	285.365	19.12	0.3006	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		1,982.47680	1,805.093	17.18	0.9129	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		851.00670	737.596	17.33	0.6074	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			179.95960	228.470	16.89	0.2579	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,186.95960	1,044.170	16.89	0.7421	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			1,826.67160	1,987.325	20.47	0.8327	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			173.67160	143.025	20.47	0.1673	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			559.32910	662.030	17.87	0.5155	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			35.18400	47.119	17.49	0.0706	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,262.95840	1,115.549	16.85	0.7664	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			155.95840	199.849	16.85	0.2336	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			905.04860	786.997	17.24	0.6324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			308.04860	381.297	17.24	0.3676	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			344.00670	421.896	17.33	0.3926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			423.09820	510.181	17.52	0.4425	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,525.64750	2,342.474	18.22	0.9580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			18.64750	26.774	18.22	0.0420	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,689.22880	1,846.470	20.26	0.8136	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			196.22880	162.170	20.26	0.1864	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			2,142.18400	1,962.819	17.49	0.9294	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			283.58970	238.105	19.52	0.2585	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,381.40530	1,227.460	16.80	0.8009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			124.40530	161.760	16.80	0.1991	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,530.06450	1,368.981	16.74	0.8387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			93.06450	123.281	16.74	0.1613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			750.09820	645.881	17.52	0.5575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			40.95490	54.028	17.31	0.0799	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,478.93020	1,631.737	19.93	0.7797	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			235.93020	197.437	19.93	0.2203	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			842.63940	966.571	18.55	0.6276	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			439.63940	372.271	18.55	0.3724	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,276.58970	1,422.405	19.52	0.7415	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			378.82180	319.646	18.87	0.3298	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,278.44850	1,130.139	16.85	0.7712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			151.44850	194.439	16.85	0.2288	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			134.34790	173.826	16.82	0.2103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,341.34790	1,189.526	16.82	0.7897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			2,047.95490	1,869.728	17.31	0.9201	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			654.30020	763.410	17.98	0.5451	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			584.10020	501.710	17.98	0.4549	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			508.62010	598.289	17.29	0.4512	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			807.82010	705.389	17.29	0.5488	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			925.08670	1,046.436	18.25	0.6099	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			516.48670	445.836	18.25	0.3901	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,528.27470	1,675.891	19.51	0.7459	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			309.67470	265.291	19.51	0.2541	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,085.40640	1,214.856	18.53	0.6492	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			458.30640	395.556	18.53	0.3508	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			304.67390	369.786	16.67	0.3288	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	30/04/2018	Foreign Exchange Option	13.80	Call			1,107.57390	980.486	16.67	0.6712	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,408.22460	1,551.296	19.20	0.7196	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			351.12460	301.996	19.20	0.2804	0.00	0	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			576.87700	670.159	17.28	0.4679	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			804.87700	705.759	17.28	0.5321	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,487.02400	1,630.582	19.19	0.7205	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			361.82400	312.982	19.19	0.2795	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			630.93300	728.705	17.36	0.4889	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			765.73300	671.105	17.36	0.5111	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,967.38650	1,798.764	16.27	0.8757	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			82.58650	106.364	16.27	0.1243	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			528.65230	617.260	17.12	0.4428	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			865.75230	761.860	17.12	0.5572	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,238.52500	1,370.916	18.58	0.6553	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			482.22500	421.616	18.58	0.3447	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			329.90410	392.437	16.49	0.3228	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,203.60410	1,073.137	16.49	0.6772	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,590.60470	1,735.500	19.27	0.7221	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			374.30470	326.200	19.27	0.2779	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			1,984.95420	2,136.766	19.69	0.7659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			319.95420	278.066	19.69	0.2341	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,021.91730	1,141.165	18.03	0.5870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			626.91730	552.465	18.03	0.4130	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,366.37210	1,227.930	16.35	0.7135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			291.37210	346.630	16.35	0.2865	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,810.04670	1,649.622	16.05	0.8245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			145.04670	178.322	16.05	0.1755	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,280.40910	2,108.494	15.99	0.9012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			65.40910	87.194	15.99	0.0988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,724.38630	3,533.787	17.69	0.9831	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			9.38630	12.487	17.69	0.0169	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,850.78610	1,689.254	16.04	0.8326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			135.78610	167.954	16.04	0.1674	167,954.20	1,000	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,742.20290	2,561.656	15.94	0.9482	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			27.20290	40.356	15.94	0.0518	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,883.69140	1,721.282	16.04	0.8388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			128.69140	159.982	16.04	0.1612	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,041.84530	1,162.097	18.06	0.5923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			616.84530	543.397	18.06	0.4077	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			2,060.82490	1,893.931	16.02	0.8696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			95.82490	122.631	16.02	0.1304	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,293.19490	1,425.922	18.57	0.6514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			508.19490	447.222	18.57	0.3486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,325.34100	1,189.323	16.38	0.7012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			310.34100	368.023	16.38	0.2988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,613.35680	1,461.860	16.18	0.7802	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			198.35680	240.560	16.18	0.2198	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			831.92030	940.486	17.64	0.5314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			736.92030	651.786	17.64	0.4686	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,228.61000	3,039.622	16.20	0.9743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			13.61000	18.322	16.20	0.0257	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,370.58240	2,196.778	15.98	0.9123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			55.58240	75.478	15.98	0.0877	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,101.61660	2,256.256	19.85	0.7807	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			296.61660	257.556	19.85	0.2193	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			772.53550	877.311	17.51	0.5118	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			777.53550	688.611	17.51	0.4882	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,674.95350	1,520.541	16.13	0.7949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			179.95350	219.241	16.13	0.2051	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,315.22700	1,448.819	18.61	0.6559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			500.22700	440.119	18.61	0.3441	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,714.12620	1,557.893	16.11	0.8038	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			169.12620	206.593	16.11	0.1962	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,805.60880	1,952.587	19.45	0.7407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			360.60880	313.887	19.45	0.2593	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,479.58600	1,334.843	16.27	0.7457	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			244.58600	293.543	16.27	0.2543	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,076.46210	2,230.513	19.81	0.7776	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			301.46210	261.813	19.81	0.2224	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,133.45300	1,013.916	16.66	0.6372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			418.45300	492.616	16.66	0.3628	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,242.43160	1,372.985	18.46	0.6405	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			527.43160	464.285	18.46	0.3595	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,494.12050	1,348.605	16.26	0.7496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			239.12050	287.305	16.26	0.2504	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,009.79360	2,162.229	19.72	0.7692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			314.79360	273.529	19.72	0.2308	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,076.28320	961.049	16.78	0.6155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			461.28320	539.749	16.78	0.3845	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,853.08600	3,021.413	20.81	0.8534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			188.08600	162.713	20.81	0.1466	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,514.48410	2,677.484	20.38	0.8249	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			229.48410	198.784	20.38	0.1751	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,763.11170	2,930.137	20.70	0.8464	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			198.11170	171.437	20.70	0.1536	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,239.15870	1,109.255	16.47	0.6739	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			354.15870	417.955	16.47	0.3261	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,291.75150	1,157.772	16.41	0.6908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			326.75150	386.472	16.41	0.3092	13,140.04	34	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,700.48460	2,866.557	20.62	0.8413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			205.48460	177.857	20.62	0.1587	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,232.68360	1,103.453	16.48	0.6717	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	13.84	Put			357.68360	422.153	16.48	0.3283	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			0.00000	2,322.480	15.96	0.9263	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			0.00000	61.180	15.96	0.0737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,194.30590	1,069.157	16.55	0.6588	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			379.30590	447.857	16.55	0.3412	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,508.04180	2,331.546	15.96	0.9273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			43.04180	60.246	15.96	0.0727	2,048.37	34	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			0.00000	2,368.666	19.99	0.7937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.00000	239.966	19.99	0.2063	239,965.70	1,000	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,444.42030	2,606.162	20.29	0.8182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			239.42030	207.462	20.29	0.1818	7,053.71	34	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			994.95990	886.121	16.95	0.5833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			529.95990	614.821	16.95	0.4167	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			159.60350	140.540	21.32	0.1276	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,154.60350	3,329.240	21.32	0.8724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			160.96310	141.754	21.28	0.1287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,135.96310	3,310.454	21.28	0.8713	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			0.00000	1,126.801	16.43	0.6803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			0.00000	405.501	16.43	0.3197	202,750.55	500	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			160.28010	141.145	21.30	0.1282	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,145.28010	3,319.845	21.30	0.8718	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,384.22050	1,519.293	18.69	0.6602	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			504.42050	445.393	18.69	0.3398	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			353.07340	414.126	16.43	0.3179	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,293.27340	1,160.226	16.43	0.6821	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,755.92300	1,901.750	19.34	0.7238	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			396.12300	347.850	19.34	0.2762	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			420.16410	493.157	16.61	0.3549	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,187.26410	1,065.957	16.61	0.6451	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			367.75280	428.417	16.40	0.3145	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,356.15280	1,221.816	16.40	0.6855	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			1,626.05020	1,767.421	18.97	0.6847	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			483.55020	429.821	18.97	0.3153	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			525.36010	606.746	16.80	0.3913	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1,132.86010	1,019.146	16.80	0.6087	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,459.34220	1,595.096	18.67	0.6558	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			536.84220	477.496	18.67	0.3442	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			999.35900	895.930	17.09	0.5576	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			651.85900	743.530	17.09	0.4424	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			573.19510	658.529	16.91	0.4108	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,082.99510	973.229	16.91	0.5892	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,534.24820	1,672.076	18.77	0.6642	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			527.84820	470.276	18.77	0.3358	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			374.39520	434.786	16.37	0.3125	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,387.99520	1,252.986	16.37	0.6875	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			1,925.14130	2,071.933	19.37	0.7251	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			418.74130	370.133	19.37	0.2749	0.00	0	500
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			752.12160	849.351	17.24	0.4655	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			975.52160	876.851	17.24	0.5345	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			432.03900	385.209	19.47	0.2703	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,706.63420	1,847.865	18.92	0.6717	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			541.83420	486.165	18.92	0.3283	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			394.43270	454.268	16.36	0.3076	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,479.63270	1,342.569	16.36	0.6924	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,116.83900	2,266.909	19.47	0.7297	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,213.10580	2,046.872	15.39	0.8511	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			138.20580	169.772	15.39	0.1489	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,941.86630	3,746.453	16.53	0.9778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.96630	19.353	16.53	0.0222	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,070.40150	1,183.846	17.74	0.5358	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			855.30150	770.946	17.74	0.4642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,504.69840	2,328.506	14.87	0.8990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			79.79840	101.406	14.87	0.1010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,771.72130	1,914.058	18.93	0.6715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			556.62130	501.158	18.93	0.3285	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,642.90810	1,781.144	18.72	0.6513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			597.80810	538.244	18.72	0.3487	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,695.55270	1,835.510	18.80	0.6598	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			580.45270	522.610	18.80	0.3402	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,126.20830	1,963.413	15.55	0.8344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			161.30830	196.313	15.55	0.1656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			352.82490	407.412	16.25	0.2788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,627.72490	1,484.512	16.25	0.7212	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,573.97360	1,433.615	16.29	0.7074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			379.07360	436.515	16.29	0.2926	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,410.69610	2,237.454	15.03	0.8849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			95.79610	120.354	15.03	0.1151	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			970.57450	876.378	17.41	0.5108	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			895.67450	999.278	17.41	0.4892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,478.37420	2,636.588	19.83	0.7609	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			383.27420	343.688	19.83	0.2391	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,377.03330	2,204.907	15.09	0.8796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			102.13330	127.807	15.09	0.1204	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			966.36430	872.511	17.42	0.5092	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			901.46430	1,005.411	17.42	0.4908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			962.17160	868.665	17.44	0.5075	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			907.27160	1,011.565	17.44	0.4925	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,854.58890	1,998.774	19.01	0.6769	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			555.28890	500.974	19.01	0.3231	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			409.84160	469.165	16.33	0.3031	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,560.54160	1,421.365	16.33	0.6969	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,291.45980	2,445.171	19.56	0.7338	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		442.15980	397.371	19.56	0.2662	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		714.62330	803.969	16.94	0.4142	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		1,238.42330	1,127.769	16.94	0.5858	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,031.06500	1,139.461	17.54	0.5030	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		994.26500	902.361	17.54	0.4970	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,015.85260	2,161.885	19.08	0.6811	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		573.65260	519.385	19.08	0.3189	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		426.15040	485.329	16.31	0.2979	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,653.95040	1,512.829	16.31	0.7021	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,455.15530	2,611.363	19.61	0.7338	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		462.95530	418.863	19.61	0.2662	0.00	0	500
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		918.24610	1,019.937	17.30	0.4662	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,116.44610	1,017.137	17.30	0.5338	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,188.48390	2,335.713	19.24	0.6862	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		588.58390	534.213	19.24	0.3138	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		441.18970	500.094	16.33	0.2933	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		1,741.28970	1,598.594	16.33	0.7067	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		2,681.50080	2,839.890	19.82	0.7398	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		471.60080	428.390	19.82	0.2602	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,110.47510	1,015.086	17.60	0.5137	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,064.77510	1,170.586	17.60	0.4863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,118.59190	1,022.698	17.58	0.5166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,052.89190	1,158.198	17.58	0.4834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,114.52910	1,018.888	17.59	0.5152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,058.82910	1,164.388	17.59	0.4848	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,361.86090	2,510.134	19.49	0.6881	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		610.86090	558.234	19.49	0.3119	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		455.26620	514.526	16.40	0.2882	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		1,834.26620	1,692.626	16.40	0.7118	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		2,892.16650	3,051.427	20.11	0.7409	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		491.16650	449.527	20.11	0.2591	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,089.88510	1,192.643	17.74	0.4618	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,280.78510	1,183.743	17.74	0.5382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		1,279.78060	1,185.436	17.99	0.5220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,234.88060	1,339.536	17.99	0.4780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		1,287.60920	1,192.952	17.97	0.5244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,222.70920	1,327.052	17.97	0.4756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,907.81230	1,773.989	16.72	0.6901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		582.91230	648.089	16.72	0.3099	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		1,283.68830	1,189.188	17.98	0.5232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,228.78830	1,333.288	17.98	0.4768	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,975.65560	1,852.208	17.09	0.6667	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		746.75560	820.308	17.09	0.3333	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,970.16310	1,846.990	17.10	0.6654	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		751.26310	825.091	17.10	0.3346	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,981.16960	1,857.446	17.09	0.6679	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	14.36	Put		742.26960	815.546	17.09	0.3321	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	20.00	Put		0.00000	4,895.419	22.12	0.7145	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	20.00	Call		0.00000	770.119	22.12	0.2855	1,540,238.40	2,000	2,000
\$ / R	On	13/12/2019		Foreign Exchange Option	15.81	Call		0.00000	1,707.567	18.47	0.5589	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	15.81	Put		0.00000	1,642.867	18.47	0.4411	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	15.82	Call		0.00000	1,703.842	18.48	0.5580	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	15.82	Put		0.00000	1,649.142	18.48	0.4420	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	15.80	Call		0.00000	1,711.302	18.46	0.5599	0.00	0	0
\$ / R	On	13/12/2019		Foreign Exchange Option	15.80	Put		0.00000	1,636.602	18.46	0.4401	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.17	Call		2,605.90440	2,488.040	18.05	0.6596	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.17	Put		1,183.00440	1,270.540	18.05	0.3404	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.18	Call		2,601.22950	2,483.590	18.07	0.6588	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.18	Put		1,188.32950	1,276.090	18.07	0.3412	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.16	Call		2,610.58110	2,492.500	18.04	0.6605	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.16	Put		1,177.68110	1,265.001	18.04	0.3395	0.00	0	0
\$ / R	On	28/07/2020		Foreign Exchange Option	15.37	Put		1,289.87500	1,381.847	18.28	0.3483	0.00	0	0
\$ / R	On	28/07/2020		Foreign Exchange Option	15.37	Call		2,645.07500	2,529.047	18.28	0.6517	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Call		2,789.36140	2,668.563	18.23	0.6624	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Put		1,276.16140	1,366.163	18.23	0.3376	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Call		2,784.79520	2,664.237	18.24	0.6616	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Put		1,281.59520	1,371.837	18.24	0.3384	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Call		2,793.92800	2,672.900	18.22	0.6632	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Put		1,270.72800	1,360.500	18.22	0.3368	0.00	0	0
<b>Total \$ / R Option</b>											<b>8,520,887.60</b>	<b>25,502</b>	<b>3,822,382</b>	
<b>Total \$ / R</b>											<b>1,381,960,128.10</b>	<b>122,748</b>	<b>5,294,957</b>	
\$ / R MAXI	On	18/12/2017		Foreign Exchange Future	14.10700			14.29560			0.0000	352,675.00	25	778
\$ / R MAXI	On	19/03/2018		Foreign Exchange Future	14.31570			14.50700			0.0000	143,157.00	10	28
\$ / R MAXI	On	18/06/2018		Foreign Exchange Future	14.52130			14.71500			0.0000	72,606.50	5	14
\$ / R MAXI	On	17/09/2018		Foreign Exchange Future	14.72710			14.92490			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Future	15.19000			15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Future	15.40190			15.59890			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>568,438.50</b>	<b>40</b>	<b>820</b>	
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Call		64,747.71250	52,919.093	19.73	0.6824	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Put		10,187.71250	17,219.093	19.73	0.3176	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Call		64,008.66200	52,270.799	19.74	0.6779	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Put		10,448.66200	17,570.799	19.74	0.3221	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Call		65,491.37150	53,572.145	19.72	0.6870	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Put		9,931.37150	16,872.145	19.72	0.3130	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Call		102,870.33080	89,915.282	17.05	0.6846	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Put		24,170.33080	30,345.281	17.05	0.3154	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Call		102,181.34250	89,298.291	17.06	0.6819	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Put		24,481.34250	30,728.291	17.06	0.3181	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.71	Call		103,562.01390	90,535.234	17.04	0.6873	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			23,862.01390	29,965.234	17.04	0.3127	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			117,541.73140	105,233.400	16.58	0.6523	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			39,041.73140	46,103.400	16.58	0.3477	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			116,916.59920	104,677.290	16.59	0.6501	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			39,416.59920	46,547.290	16.59	0.3499	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			118,169.10840	105,791.906	16.57	0.6545	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			38,669.10840	45,661.906	16.57	0.3455	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			139,539.86590	126,555.413	16.46	0.6582	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			48,049.86590	54,845.413	16.46	0.3418	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			138,930.08170	126,011.159	16.47	0.6564	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			48,440.08170	55,301.159	16.47	0.3436	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			140,152.04470	127,103.693	16.44	0.6600	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			47,662.04470	54,393.693	16.44	0.3400	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			2,005.00250	2,828.836	0.26	0.6864	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			245.23810	1,510.995	0.24	0.5005	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			245.23810	1,510.995	0.24	0.4995	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			35.05600	1,125.189	0.25	0.4005	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			1,035.05600	2,125.189	0.25	0.5995	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			5.00250	828.836	0.26	0.3136	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			197,565.56220	185,220.754	17.09	0.6667	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			74,675.56220	82,030.754	17.09	0.3333	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			197,016.30980	184,699.048	17.10	0.6654	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			75,126.30980	82,509.048	17.10	0.3346	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			198,116.95960	185,744.606	17.09	0.6679	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			74,226.95960	81,554.606	17.09	0.3321	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>568,438.50</b>	<b>40</b>	<b>820</b>
£ / R	On	01/12/2017	Foreign Exchange Future			18.56650	18.81860		0.0000		0.00	0	0	
£ / R	On	15/12/2017	Foreign Exchange Future			18.61570	18.86890		0.0000		0.00	0	10	
£ / R	On	18/12/2017	Foreign Exchange Future			18.62660	18.87970		0.0000		94,697,634.40	5,084	212,824	
£ / R	On	31/01/2018	Foreign Exchange Future			18.79440	19.04990		0.0000		0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			18.89830	19.23600		0.0000		321,271.10	17	17	
£ / R	On	19/03/2018	Foreign Exchange Future			18.96270	19.22030		0.0000		9,386,536.50	495	4,005	
£ / R	On	18/06/2018	Foreign Exchange Future			19.29500	19.55670		0.0000		0.00	0	4,383	
£ / R	On	17/09/2018	Foreign Exchange Future			19.62910	19.89730		0.0000		0.00	0	3,565	
£ / R	On	14/06/2019	Foreign Exchange Future			20.41950	20.69500		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>104,405,442.00</b>	<b>5,596</b>	<b>224,814</b>
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Put		513.99810	706.527	20.07	0.7941	0.00	0	0	
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Call		142.59810	83.027	20.07	0.2059	0.00	0	15,200	
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put		309.19400	446.158	20.57	0.5053	0.00	0	0	
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call		518.09400	401.858	20.57	0.4947	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		1.99180	1.634	36.49	0.0028	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		6,262.29180	6,515.034	36.49	0.9972	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	18.20	Put			159.58120	255.100	20.35	0.3371	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			839.28120	681.700	20.35	0.6629	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,065.85350	1,281.015	21.68	0.8252	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			145.55350	107.615	21.68	0.1748	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.96710	1.614	36.49	0.0028	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,272.26710	6,525.014	36.49	0.9972	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.94260	1.594	36.49	0.0028	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,282.24260	6,534.994	36.49	0.9972	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			568.52900	704.499	18.93	0.5114	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			708.42900	588.899	18.93	0.4886	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			0.00000	938.470	18.76	0.5492	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			0.00000	606.770	18.76	0.4508	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			2,154.59810	1,937.955	18.27	0.8342	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			144.29810	185.255	18.27	0.1658	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,395.62390	1,579.416	19.23	0.6866	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			475.92390	402.116	19.23	0.3134	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			2,145.99800	1,929.828	18.27	0.8328	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			145.69800	187.128	18.27	0.1672	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			2,137.40910	1,921.716	18.27	0.8315	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			147.10910	189.016	18.27	0.1685	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,337.67470	2,112.849	18.37	0.8604	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			117.37470	150.149	18.37	0.1396	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			2,029.08540	1,836.527	17.56	0.7331	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			382.38540	451.527	17.56	0.2669	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			2,043.69680	1,850.447	17.56	0.7358	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			376.99680	445.447	17.56	0.2642	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			2,036.38660	1,843.480	17.56	0.7345	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			379.68660	448.480	17.56	0.2655	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,201.65040	2,006.723	17.21	0.7074	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			544.35040	617.623	17.21	0.2926	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,194.80340	2,000.180	17.21	0.7062	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			547.50340	621.080	17.21	0.2938	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,187.96870	1,993.650	17.21	0.7050	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			550.66870	624.550	17.21	0.2950	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,927.43310	2,729.348	17.23	0.7037	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			852.43310	929.848	17.23	0.2963	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,920.73900	2,723.146	17.23	0.7028	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			855.73900	933.646	17.23	0.2972	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,914.04480	2,716.945	17.23	0.7019	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			859.04480	937.445	17.23	0.2981	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>17,400</b>
<b>Total £ / R</b>												<b>104,405,442.00</b>	<b>5,596</b>	<b>242,214</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12562		0.12682			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12815		0.12938			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13070		0.13196			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14627		0.14754			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,687.10140	1,567.334	21.85	0.9829	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			4.60140	5.034	21.85	0.0171	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			725.13860	622.815	17.23	0.8257	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			42.63860	60.515	17.23	0.1743	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			159.17330	124.206	19.68	0.2849	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			476.67330	561.906	19.68	0.7151	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,129.40180	1,037.001	18.65	0.7465	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			191.00180	221.801	18.65	0.2535	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			572.59680	516.152	20.30	0.4748	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			634.19680	700.952	20.30	0.5252	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,960.89620	1,839.596	16.25	0.9528	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			22.49620	24.396	16.25	0.0472	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			893.67530	830.273	20.03	0.5444	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			697.57530	760.273	20.03	0.4556	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			531.33730	488.135	21.26	0.3662	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,335.23730	1,418.135	21.26	0.6338	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,455.08110	1,361.737	18.37	0.7514	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			258.98110	291.737	18.37	0.2486	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,333.92660	2,254.755	18.59	0.7331	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			579.72660	627.955	18.59	0.2669	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,849.12520	1,780.109	20.24	0.6177	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,094.92520	1,153.309	20.24	0.3823	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,984.36910	2,884.408	16.75	0.8525	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			230.16910	257.608	16.75	0.1475	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	28/11/2017	Foreign Exchange Future			16.58930		16.79440			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.60930		16.81480			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.66120		16.86750			0.0000	16,544,571.60	993	110,137
€ / R	On	27/12/2017	Foreign Exchange Future			16.69640		16.90330			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.83430		17.04280			0.0000	505,029.00	30	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.93750		17.14760			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			17.00740		17.21810			0.0000	16,140,022.60	949	15,153
€ / R	On	29/03/2018	Foreign Exchange Future			17.04540		17.21400			0.0000	51,136.20	3	3
€ / R	On	18/06/2018	Foreign Exchange Future			17.35370		17.56810			0.0000	8,676,850.00	500	546
€ / R	On	17/09/2018	Foreign Exchange Future			17.70940		17.92970			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.89880		19.12400			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>41,917,609.40</b>	<b>2,475</b>	<b>132,151</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			2.21660	4.537	19.35	0.0217	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,286.61660	1,083.837	19.35	0.9783	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			202.38030	300.933	18.78	0.4484	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			497.18030	390.233	18.78	0.5516	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			41.34580	72.271	18.26	0.1529	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			539.43370	431.186	18.75	0.5683	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			930.12830	774.916	18.39	0.7829	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			62.62830	113.715	18.39	0.2171	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			769.61050	631.290	18.53	0.7077	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			102.11050	170.090	18.53	0.2923	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			1,108.84580	933.471	18.26	0.8471	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1.24440	2.639	24.49	0.0067	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,294.32040	1,109.131	18.64	0.8923	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			26.82040	47.931	18.64	0.1077	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,739.05660	2,534.395	23.88	0.9919	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			1.55660	3.195	23.88	0.0081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			201.93370	299.986	18.75	0.4317	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			631.39120	510.256	18.66	0.6289	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			496.76010	394.910	18.80	0.5377	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			229.26010	333.710	18.80	0.4623	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.51820	3.840	34.47	0.0072	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,546.01820	4,752.640	34.47	0.9928	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,868.74440	2,663.840	24.49	0.9933	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,255.49540	1,445.645	21.03	0.9005	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			61.96730	46.066	21.04	0.0980	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,264.46730	1,454.866	21.04	0.9020	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			64.03910	47.636	21.02	0.1009	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,246.53910	1,436.436	21.02	0.8991	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			153.89120	239.056	18.66	0.3711	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			62.99540	46.845	21.03	0.0995	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			37.73160	62.896	17.93	0.1246	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,321.03160	1,139.296	17.93	0.8754	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			106.32250	139.357	16.73	0.1910	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,349.12250	1,173.657	16.73	0.8090	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			290.51950	357.718	16.53	0.3430	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			1,028.11950	885.218	16.53	0.6570	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,397.17450	2,196.683	16.84	0.9234	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			49.07450	59.283	16.84	0.0766	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			17.88030	23.083	18.60	0.0312	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3,235.98030	3,030.483	18.60	0.9688	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			557.08710	653.269	16.76	0.4789	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			775.18710	660.669	16.76	0.5211	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,406.62700	2,206.056	16.86	0.9242	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			48.52700	58.656	16.86	0.0758	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			2,228.08110	2,029.102	16.47	0.9085	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			59.98110	71.702	16.47	0.0915	0.00	0	5,648

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			2,181.48630	1,982.970	16.37	0.9039	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			63.38630	75.570	16.37	0.0961	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,416.08400	2,215.437	16.88	0.9249	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			47.98400	58.037	16.88	0.0751	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			339.86940	411.473	16.39	0.3568	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			1,057.96940	918.873	16.39	0.6432	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			1,128.70190	984.279	16.31	0.6698	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			300.60190	366.879	16.31	0.3302	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			0.00000	780.069	16.91	0.5174	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.00000	615.468	16.91	0.4826	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			151.55210	180.066	15.62	0.1571	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,211.21180	2,025.504	15.62	0.8416	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			153.11180	181.804	15.62	0.1584	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			150.00190	178.344	15.62	0.1559	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3,352.58840	3,149.465	16.18	0.9511	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			34.48840	45.765	16.18	0.0489	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,817.61180	1,648.748	15.67	0.7699	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			249.51180	295.048	15.67	0.2301	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,219.65210	2,033.766	15.62	0.8429	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			139.50710	119.046	20.93	0.0972	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,623.25020	3,415.739	16.31	0.9643	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			25.15020	32.039	16.31	0.0357	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,501.88240	1,348.506	15.76	0.6947	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			373.78240	434.806	15.76	0.3053	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,228.10190	2,042.044	15.62	0.8441	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			536.58040	468.347	17.72	0.3268	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,840.72190	3,630.767	16.77	0.9700	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			22.62190	27.067	16.77	0.0300	1,461.61	54	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,434.51650	2,244.387	15.73	0.8719	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			116.41650	140.687	15.73	0.1281	7,597.08	54	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,201.40710	4,395.346	20.93	0.9028	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,196.20760	3,378.868	19.59	0.8542	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			214.30760	182.568	19.59	0.1458	9,858.67	54	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,578.48040	1,724.647	17.72	0.6732	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			3,977.06600	4,172.905	20.15	0.8403	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			276.76600	252.305	20.15	0.1597	20,689.03	82	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,477.01000	1,340.923	15.91	0.6232	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,471.47990	1,335.735	15.92	0.6216	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			651.77990	736.335	15.92	0.3784	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,465.96710	1,330.563	15.92	0.6200	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			647.31000	731.523	15.91	0.3768	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,733.86000	3,510.806	14.97	0.9515	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			656.26710	741.163	15.92	0.3800	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			54.16000	51.406	14.97	0.0485	4,215.28	82	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			2,216.55590	2,037.206	15.46	0.7852	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			286.85590	327.806	15.46	0.2148	26,880.09	82	41,516

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,834.65180	2,658.182	15.81	0.7501	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			570.65180	619.382	15.81	0.2499	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,827.66440	2,651.461	15.81	0.7491	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			573.66440	622.661	15.81	0.2509	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,820.68760	2,644.744	15.82	0.7482	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			576.68760	625.944	15.82	0.2518	0.00	0	0
<b>Total € / R Option</b>												<b>70,701.76</b>	<b>408</b>	<b>853,838</b>
<b>Total € / R</b>												<b>41,988,311.16</b>	<b>2,883</b>	<b>985,989</b>
AUS / R	On	18/12/2017	Foreign Exchange Future			10.63410		10.85740			0.0000	106,341.00	10	10,057
AUS / R	On	27/12/2017	Foreign Exchange Future			10.64920		10.87280			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.78530		11.01160			0.0000	0.00	0	1,650
AUS / R	On	18/06/2018	Foreign Exchange Future			10.93700		11.16620			0.0000	0.00	0	300
AUS / R	On	17/09/2018	Foreign Exchange Future			11.08980		11.32290			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			11.24400		11.48000			0.0000	243,140,256.00	21,624	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			11.58930		11.82620			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>243,246,597.00</b>	<b>21,634</b>	<b>22,819</b>
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,018.80750	1,234.713	20.44	0.9642	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			15.73390	8.631	20.49	0.0351	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,028.33390	1,244.531	20.49	0.9649	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			15.27340	8.454	20.55	0.0344	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,037.87340	1,254.354	20.55	0.9656	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			16.20750	8.813	20.44	0.0358	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			889.66800	690.014	17.32	0.8699	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			16.86800	40.814	17.32	0.1301	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			880.28060	681.372	17.31	0.8663	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			17.48060	42.172	17.31	0.1337	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			899.07460	698.693	17.33	0.8734	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			16.27460	39.493	17.33	0.1266	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			68.36650	105.793	15.64	0.1891	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,071.43950	883.181	15.63	0.8080	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			69.83950	107.881	15.63	0.1920	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,088.51810	899.036	15.64	0.8139	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			66.91810	103.736	15.64	0.1861	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,079.96650	891.093	15.64	0.8109	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			890.87830	735.031	14.87	0.6612	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			224.67830	298.031	14.87	0.3388	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			883.90290	729.059	14.88	0.6581	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			227.70290	302.059	14.88	0.3419	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			897.88250	741.039	14.87	0.6643	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			221.68250	294.039	14.87	0.3357	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			500.62500	612.252	14.78	0.4811	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			698.52720	577.866	14.79	0.5162	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			505.62720	618.066	14.79	0.4838	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			708.55040	586.269	14.77	0.5215	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			495.65040	606.469	14.77	0.4785	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			703.52500	582.052	14.78	0.5189	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			0.00000	585.095	14.85	0.4768	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			0.00000	821.095	14.85	0.5232	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			0.00000	581.400	14.86	0.4747	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			0.00000	827.400	14.86	0.5253	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			0.00000	588.812	14.84	0.4791	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			0.00000	814.812	14.84	0.5209	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,296.64410	1,137.874	14.35	0.6480	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			470.44410	548.574	14.35	0.3520	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,290.45360	1,132.447	14.35	0.6461	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			474.25360	553.147	14.35	0.3539	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,284.28780	1,127.047	14.36	0.6442	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			478.08780	557.747	14.36	0.3558	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>243,246,597.00</b>	<b>21,634</b>	<b>22,819</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.00970		11.21240			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.18520		11.39110			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.35700		11.56460			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			696.62980	528.711	17.40	0.8120	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			24.22980	59.011	17.40	0.1880	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			687.42970	520.791	17.40	0.8068	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			25.02970	61.091	17.40	0.1932	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			705.85330	536.686	17.40	0.8170	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			23.45330	56.986	17.40	0.1830	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,358.54200	1,168.938	15.28	0.8913	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			37.44200	53.738	15.28	0.1087	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,349.15260	1,159.776	15.24	0.8897	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			38.05260	54.576	15.24	0.1103	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,367.94110	1,178.113	15.31	0.8929	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			36.84110	52.913	15.31	0.1071	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			949.45820	807.103	14.59	0.6880	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			204.85820	270.103	14.59	0.3120	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			942.38530	800.883	14.60	0.6850	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			207.78530	273.883	14.60	0.3150	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			956.55730	813.359	14.58	0.6910	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			201.95730	266.359	14.58	0.3090	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>

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 Future			14.26710		14.45780			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.58290		14.77840			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.89630		15.09580			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.63020		16.83390			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			544.99470	415.867	17.12	0.6409	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			117.19470	178.767	17.12	0.3591	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			537.81810	409.667	17.12	0.6355	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			120.01810	182.567	17.12	0.3645	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			552.21970	422.120	17.12	0.6462	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			114.41970	175.020	17.12	0.3538	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			901.37540	763.170	15.65	0.6474	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			272.97540	330.270	15.65	0.3526	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			894.97270	757.246	15.65	0.6445	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			276.57270	334.347	15.65	0.3555	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			907.80800	769.127	15.64	0.6504	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			269.40800	326.227	15.64	0.3496	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1,028.23410	901.839	15.70	0.6055	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			462.43410	535.539	15.70	0.3945	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			1,022.66270	896.663	15.71	0.6032	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			466.86270	540.363	15.71	0.3968	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1,017.11950	891.511	15.72	0.6010	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			471.31950	545.211	15.72	0.3990	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,564.47250	2,403.225	15.67	0.7629	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			460.57250	503.024	15.67	0.2371	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,557.25110	2,396.197	15.67	0.7618	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			463.35110	505.997	15.67	0.2382	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,571.70530	2,410.257	15.67	0.7640	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			457.80530	500.057	15.67	0.2360	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.12220		2.15270			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.14020		2.17090			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.15870		2.18980			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.24250		2.27360			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,139.63160	1,854.680	20.15	0.9404	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			12.63160	32.680	20.15	0.0596	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			2,041.17510	1,760.591	19.98	0.9309	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			14.17510	38.591	19.98	0.0691	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,944.72140	1,667.446	19.82	0.9201	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	18/12/2017	Foreign Exchange Option	1.96	Put			17.72140	45.446	19.82	0.0799	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			124.08780	164.901	16.93	0.1463	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,614.92180	2,343.041	17.22	0.8729	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			105.92180	141.041	17.22	0.1271	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,523.67030	2,254.546	17.08	0.8636	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			114.67030	152.546	17.08	0.1364	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,433.08780	2,166.901	16.93	0.8537	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,090.20750	1,862.388	16.08	0.7264	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			392.20750	475.388	16.08	0.2736	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			2,018.92740	1,794.341	16.07	0.7130	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			420.92740	507.341	16.07	0.2870	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,162.87620	1,931.851	16.08	0.7397	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			364.87620	444.851	16.08	0.2603	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,594.04870	3,351.887	16.45	0.7601	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			658.04870	726.887	16.45	0.2399	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,521.82320	3,282.404	16.44	0.7525	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			685.82320	757.404	16.44	0.2475	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,667.06020	3,422.215	16.46	0.7676	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			631.06020	697.215	16.46	0.2324	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.24160		2.26890			0.0000	0.00	0	1,250
DKK / R	On	19/03/2018	Foreign Exchange Future			2.28890		2.31660			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.33620		2.36440			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.67150		2.70160			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,250</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			8.59130	14.843	19.26	0.0299	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,695.51930	2,428.133	20.10	0.9759	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			6.51930	12.133	20.10	0.0241	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,596.48110	2,329.408	19.68	0.9732	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			7.48110	13.408	19.68	0.0268	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,497.59130	2,230.843	19.26	0.9701	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,714.22550	1,528.522	17.06	0.7066	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			348.22550	439.522	17.06	0.2934	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,643.49150	1,462.845	17.08	0.6903	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			377.49150	473.845	17.08	0.3097	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,786.58640	1,595.907	17.05	0.7226	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			320.58640	406.907	17.05	0.2774	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,922.46530	1,748.880	16.40	0.6679	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			578.46530	686.880	16.40	0.3321	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			2,056.27830	1,873.692	16.36	0.6938	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			512.27830	611.692	16.36	0.3062	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,988.69720	1,810.588	16.38	0.6809	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			544.69720	648.588	16.38	0.3191	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			324.56150	362.800	16.33	0.1225	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,757.34140	5,495.864	16.34	0.8727	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			341.34140	380.864	16.34	0.1273	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,925.73560	5,660.354	16.32	0.8822	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			309.73560	345.354	16.32	0.1178	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,840.56150	5,577.800	16.33	0.8775	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>1,250</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.80660		1.83170			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.83660		1.86210			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.86580		1.89180			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.08070		2.10790			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			767.91500	616.041	19.59	0.6507	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			150.91500	250.041	19.59	0.3493	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			698.51210	555.701	19.62	0.6133	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			181.51210	289.701	19.62	0.3867	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			841.07120	680.170	19.55	0.6869	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			124.07120	214.170	19.55	0.3131	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,467.77500	1,282.622	16.87	0.7266	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			246.77500	316.622	16.87	0.2734	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,394.65110	1,214.865	16.89	0.7066	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			273.65110	348.865	16.89	0.2934	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,542.85840	1,352.500	16.86	0.7461	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			221.85840	286.500	16.86	0.2539	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,712.79280	1,527.230	16.33	0.7021	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			394.79280	469.230	16.33	0.2979	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,644.81840	1,466.166	16.40	0.6856	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			426.81840	508.166	16.40	0.3144	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,782.42250	1,590.153	16.25	0.7184	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			364.42250	432.153	16.25	0.2816	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			411.10360	455.296	16.68	0.1756	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,913.93740	3,688.953	16.72	0.8168	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			434.93740	481.953	16.72	0.1832	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,838.67880	3,616.598	16.76	0.8091	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			459.67880	509.598	16.76	0.1909	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,990.10360	3,762.296	16.68	0.8244	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13520		0.13720			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
KES / R	On	19/03/2018	Foreign Exchange Future			0.13440		0.13600			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13340		0.13520			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13260		0.13480			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71140		1.74590			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74150		1.77640			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.77160		1.80700			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90290		1.94050			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.57500		9.80230			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.70470		9.93480			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.83580		10.06850			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.89000		11.15590			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			199.37320	119.984	19.31	0.3436	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			207.07320	354.984	19.31	0.6564	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			194.92550	116.999	19.33	0.3372	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			212.62550	361.999	19.33	0.6628	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			203.89910	123.031	19.29	0.3501	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			201.59910	348.031	19.29	0.6499	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			657.07150	510.766	16.74	0.6267	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			172.27150	256.065	16.74	0.3733	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			650.36750	504.974	16.74	0.6226	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			175.56750	260.274	16.74	0.3774	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			664.02980	516.600	16.73	0.6309	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			169.22980	251.900	16.73	0.3691	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			605.49500	484.019	16.22	0.5233	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			376.99500	488.219	16.22	0.4767	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			600.22060	479.487	16.23	0.5201	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			381.72060	493.687	16.23	0.4799	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			610.80340	488.586	16.22	0.5266	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			372.30340	482.786	16.22	0.4734	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,574.89990	1,379.869	15.47	0.7183	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			338.99990	409.869	15.47	0.2817	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,567.84640	1,373.693	15.48	0.7165	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			341.94640	413.693	15.48	0.2835	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,581.96650	1,386.060	15.46	0.7201	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			336.06650	406.060	15.46	0.2799	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 18/12/2017 Foreign Exchange Future			1.34560		1.34920			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.36100		1.36470			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.37690		1.38050			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.49590		1.49790			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			492.00000	456.000		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			392.00000	356.000		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			292.00000	256.000		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			647.00000	610.000		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			547.00000	510.000		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			447.00000	410.000		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			605.00000	569.000		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			505.00000	469.000		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			705.00000	669.000		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			1,779.00000	1,759.000		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			1,679.00000	1,659.000		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			1,879.00000	1,859.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.32040		1.32070			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.32460		1.32490			0.0000	0.00	0	0
QUANTO £ On 18/06/2018 Foreign Exchange Future			1.32870		1.32900			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO € On 18/12/2017 Foreign Exchange Future			1.18110		1.17990			0.0000	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18800		1.18690			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19510		1.19390			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,974.09000		25,293.71000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,392.05000		25,717.04000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future			10.40940		10.54760			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.57550		10.71550			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.74090		10.88290			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.99450		12.14590			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			755.13470	635.221	18.26	0.8731	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			17.53470	35.821	18.26	0.1269	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			745.75220	626.348	18.21	0.8696	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			18.15220	36.948	18.21	0.1304	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			764.53680	644.126	18.30	0.8765	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			16.93680	34.726	18.30	0.1235	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			862.91780	756.165	15.62	0.7608	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			107.41780	140.665	15.62	0.2392	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			855.13600	748.879	15.62	0.7574	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			109.63600	143.379	15.62	0.2426	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			870.73300	763.487	15.62	0.7643	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			105.23300	137.987	15.62	0.2357	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			967.16040	863.322	14.99	0.7239	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			184.26040	222.422	14.99	0.2761	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			959.93370	856.497	14.99	0.7210	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			187.03370	225.597	14.99	0.2790	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			974.41870	870.178	14.99	0.7268	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			181.51870	219.278	14.99	0.2732	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,317.93500	2,187.661	15.32	0.8515	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			172.03500	193.162	15.32	0.1485	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,309.74440	2,179.643	15.32	0.8503	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			173.84440	195.143	15.32	0.1497	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,326.14250	2,195.695	15.32	0.8527	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			170.24250	191.195	15.32	0.1473	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

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 Future			3.59910		3.66920			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.55080		3.62000			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.49860		3.56950			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.48880		3.52730			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			36.65200	20.667	16.31	0.2165	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			107.45200	161.567	16.31	0.7835	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			33.61740	18.800	16.34	0.2008	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			114.41740	169.700	16.34	0.7992	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			39.89640	22.684	16.28	0.2329	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			100.69640	153.584	16.28	0.7671	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			176.74640	134.962	14.59	0.5578	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			76.74640	104.162	14.59	0.4422	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			170.29480	129.400	14.54	0.5446	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			80.29480	108.600	14.54	0.4554	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			183.31750	140.655	14.64	0.5710	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			73.31750	99.855	14.64	0.4290	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			119.71870	92.760	14.75	0.3654	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			210.21870	254.160	14.75	0.6346	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			116.01290	89.695	14.76	0.3565	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			216.51290	261.095	14.76	0.6435	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			123.51620	95.908	14.73	0.3744	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			204.01620	247.308	14.73	0.6256	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			278.22890	258.626	15.90	0.5163	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			280.92890	299.826	15.90	0.4837	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			273.70200	254.570	15.92	0.5107	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			286.40200	305.770	15.92	0.4893	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			282.81420	262.739	15.89	0.5219	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			275.51420	293.939	15.89	0.4781	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39010		1.41110			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37580		1.39680			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35330		1.37360			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 763 577 327.40	126,991	1,863,668
Total Options									8 591 589.35	25,910	4,693,620
Grand Total:									1,772,168,916.75	152,901	6,557,288