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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/12/2017 Foreign Exchange Future			12.82730		13.29740			0.0000	5,364,723,197.10	418,227	0
\$ / R On 19/12/2017 Foreign Exchange Future			12.82930		13.29740			0.0000	3,848,790.00	300	0
\$ / R On 21/12/2017 Foreign Exchange Future			12.82930		13.30730			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			12.83090		13.31230			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			12.83860		13.32080			0.0000	0.00	0	916
\$ / R On 28/12/2017 Foreign Exchange Future			12.84010		13.32250			0.0000	0.00	0	0
\$ / R On 29/12/2017 Foreign Exchange Future			12.84170		13.32420			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			12.85030		13.33100			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			12.85460		13.33440			0.0000	0.00	0	436
\$ / R On 08/01/2018 Foreign Exchange Future			12.86320		13.34110			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			12.86530		13.34280			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			12.86750		13.34450			0.0000	8,055,055.00	626	1,126
\$ / R On 12/01/2018 Foreign Exchange Future			12.87180		13.34790			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			12.87820		13.35300			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			12.88040		13.35470			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			12.88460		13.35810			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.88680		13.35980			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.89920		13.37270			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.91100		13.38550			0.0000	2,117,404.00	164	2,430
\$ / R On 01/02/2018 Foreign Exchange Future			12.91300		13.38770			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.92290		13.39840			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	08/02/2018	Foreign Exchange Future			12.92690		13.40260			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			12.93480		13.41120			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			12.93680		13.41330			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			12.94070		13.41760			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			12.94270		13.41980			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			12.96620		13.44420			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			12.96810		13.44620			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			12.97010		13.44820			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			12.99540		13.47420			0.0000	35,815,322.40	2,756	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			13.00310		13.48220			0.0000	5,548,097,692.50	426,675	947,860
\$ / R	On	29/03/2018	Foreign Exchange Future			13.02280		13.50310			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.07410		13.55750			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.07610		13.55960			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.08590		13.57010			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.10370		13.58890			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.10760		13.59310			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.11350		13.59940			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.11550		13.60150			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.14710		13.63490			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			13.18260		13.67260			0.0000	67,389,451.20	5,112	159,131
\$ / R	On	29/06/2018	Foreign Exchange Future			13.20450		13.69610			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			13.21050		13.70260			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			13.24640		13.74120			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			13.25440		13.74980			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			13.25640		13.75190			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			13.26830		13.76480			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			13.28230		13.77980			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			13.29430		13.79260			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			13.33020		13.83130			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			13.36410		13.86770			0.0000	3,741,948.00	280	4,162
\$ / R	On	28/09/2018	Foreign Exchange Future			13.38640		13.89150			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			13.44140		13.95000			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.44960		13.95870			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.45370		13.96300			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			13.46380		13.97380			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.48010		13.99120			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			13.51480		14.02800			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			13.53720		14.05180			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.54330		14.05830			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.57920		14.09670			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.67410		14.19760			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.74520		14.27330			0.0000	18,487,294.00	1,345	1,098
\$ / R	On	14/06/2019	Foreign Exchange Future			13.93490		14.47510			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			14.32720		14.89250			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.77760		15.38340			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.89200		15.50810			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			15.01140		15.63820			0.0000	0.00	0	0
Total \$ / R Future												11,052,276,154.20	855,485	1,221,237
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			28.98540	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			376.06080	772.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			73.46080	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,606.75450	2,072.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			7.41360	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			509.39730	932.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			46.79730	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			567.91920	67.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			30.51920	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			212.30780	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			6.83300	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			576.85620	77.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			29.45620	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			8.01600	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,310.61600	1,772.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,104.81360	627.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			11.13700	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			127.32430	372.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			224.72430	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			544.39670	972.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			41.79670	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,144.23300	667.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			7.65670	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			5.22590	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,507.82590	1,972.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			109.84860	322.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			257.24860	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,113.73700	1,572.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			94.37910	272.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			146.94530	422.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			194.34530	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			237.48420	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			120.08420	352.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,340.25670	1,802.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			131.07280	382.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,203.75620	2,672.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			1.15620	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			908.77880	427.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			11.37880	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			291.77910	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			230.10810	572.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			30.65840	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			643.25840	1,082.700	73.95	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			667.94080	177.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			20.54080	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			218.47280	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			2.60360	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			55.44060	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			458.04060	872.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,094.96780	617.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			7.56780	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			127.50810	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.37890	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			299.64050	672.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			97.04050	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			811.69730	327.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			14.29730	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,815.20360	2,282.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			100.33550	292.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,825.14760	2,292.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			2.54760	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,943.05400	3,412.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			0.45400	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,549.77890	1,077.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			3.31730	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			366.25350	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			68.85350	172.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,873.00660	4,342.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			0.40660	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			277.73550	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			4.99260	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			206.23120	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			138.83120	402.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			16.80170	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			899.40170	1,352.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,705.91730	2,172.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			0.40660	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			17.84630	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			870.44630	1,322.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,762.66230	5,232.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.06230	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,302.39260	827.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			812.79700	1,262.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,833.00670	4,302.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			0.40670	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			8.95210	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,241.55210	1,702.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,903.00660	4,372.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			0.41250	0.000	73.95	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	18/12/2017	Foreign Exchange Option	14.50	Call			9.40010	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,212.00010	1,672.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			145.75580	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			198.35580	522.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			20.19700	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			727.10830	1,172.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,943.00670	4,412.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			0.40670	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			0.48930	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,703.08930	3,172.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,523.01250	3,992.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,993.00700	4,462.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			134.54990	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			217.14990	552.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,253.02580	3,722.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			0.42580	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			24.50830	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.40710	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,003.00710	4,472.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.39810	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,012.99810	4,482.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.40700	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Put			314.41760	692.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Call			82.15350	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.56	Put			344.75350	732.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			65.65560	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			408.25560	812.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			432.93670	842.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Put			321.90580	702.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Call			89.30580	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			14.10790	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			986.70790	1,442.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Call			91.81760	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			19.77890	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			31.53150	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			634.13150	1,072.700	73.95	1.0000	2,789,020.00	2,600	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			2,303.55050	2,772.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			0.95050	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			60.33670	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			4.15450	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			13.84450	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			996.44450	1,452.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			753.87670	267.300	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			16.47670	0.000	73.95	0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			822.37890	1,272.700	73.95	1.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			134.90780	392.700	73.95	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			661.58540	1,102.700	73.95	1.0000	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			665.92940	1,112.576	92.57	0.9530	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			33.32940	11.876	92.57	0.0470	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			640.98140	1,042.861	62.75	0.9040	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			108.28140	32.161	62.75	0.0960	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			425.07630	744.301	54.11	0.8076	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			237.37630	75.201	54.11	0.1924	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,709.06410	5,189.350	100.00	0.9993	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.36410	0.249	100.00	0.0007	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			524.57830	890.021	42.71	0.8077	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			205.37830	88.621	42.71	0.1923	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Put			229.69010	473.353	38.20	0.6123	0.00	0	100
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Call			452.19010	213.453	38.20	0.3877	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Put			474.06180	822.959	40.39	0.7830	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Call			236.56180	103.059	40.39	0.2170	0.00	0	100
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,506.52130	1,972.779	44.86	0.9627	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			30.72130	14.479	44.86	0.0373	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			1,226.85060	1,680.354	42.94	0.9443	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			51.05060	22.054	42.94	0.0557	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			402.68810	713.008	32.88	0.7352	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			303.68810	133.308	32.88	0.2648	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			726.99070	1,111.533	33.09	0.8552	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			161.39070	66.133	33.09	0.1448	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			74.07410	167.897	26.12	0.3126	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			319.01530	580.561	28.35	0.6561	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			410.11530	193.761	28.35	0.3439	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			915.17410	531.097	26.12	0.6874	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			440.49960	211.626	27.75	0.3658	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			297.69960	546.326	27.75	0.6342	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,466.59390	1,914.069	32.60	0.9532	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			49.39390	19.369	32.60	0.0468	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,578.65120	2,030.770	32.96	0.9606	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			41.45120	16.070	32.96	0.0394	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			990.20360	1,399.157	30.51	0.8974	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			114.70360	46.657	30.51	0.1026	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			754.85000	1,126.350	28.82	0.8414	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			182.75000	78.150	28.82	0.1586	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			911.99530	1,302.389	28.05	0.8741	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			144.99530	60.589	28.05	0.1259	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			323.29710	151.455	26.44	0.2718	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			470.29710	773.255	26.44	0.7282	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			633.55370	977.063	27.09	0.7983	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			236.55370	105.263	27.09	0.2017	0.00	0	238
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			491.01840	797.388	26.23	0.7351	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			315.71840	147.788	26.23	0.2649	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			776.43640	1,140.325	26.70	0.8347	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	18/01/2018	Foreign Exchange Option	13.94	Call			194.53640	84.925	26.70	0.1653	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			204.71830	90.030	26.60	0.1737	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			746.61830	1,105.430	26.60	0.8263	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			640.57890	977.901	26.04	0.7888	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			250.37890	114.701	26.04	0.2112	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			751.35720	1,106.321	25.20	0.8101	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			224.05720	105.521	25.20	0.1899	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,024.31660	1,414.206	25.02	0.8627	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			159.81660	75.206	25.02	0.1373	2,180,968.20	29,000	31,967
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			754.86870	1,107.499	24.28	0.7977	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			240.36870	118.499	24.28	0.2023	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			514.79660	279.437	22.55	0.4038	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			329.29660	568.437	22.55	0.5962	0.00	0	17,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			378.42350	637.330	22.82	0.6312	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			463.92350	248.330	22.82	0.3688	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			828.80180	1,193.335	24.51	0.8184	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			214.30180	104.335	24.51	0.1816	4,256,884.32	40,800	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			416.91300	220.420	23.08	0.3359	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			431.41300	709.420	23.08	0.6641	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			757.70890	441.671	21.55	0.5607	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			172.20890	330.671	21.55	0.4393	11,242,824.20	34,000	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			478.77740	257.315	22.74	0.3791	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			363.27740	616.315	22.74	0.6209	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			488.87310	263.468	22.69	0.3860	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			353.37310	602.468	22.69	0.6140	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			536.24320	292.834	22.45	0.4184	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			310.74320	541.834	22.45	0.5816	18,964,176.00	35,000	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			607.85440	339.903	22.02	0.4650	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			260.15440	466.903	22.02	0.5350	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,421.38170	2,887.165	27.85	0.9777	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			19.08170	10.165	27.85	0.0223	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			307.47370	536.580	22.31	0.5765	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			545.17370	299.580	22.31	0.4235	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,161.34410	2,618.190	26.24	0.9744	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			29.04410	11.190	26.24	0.0256	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			929.84130	570.196	20.96	0.6564	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			112.14130	227.196	20.96	0.3436	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,508.84540	2,976.890	28.39	0.9786	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			16.54540	9.890	28.39	0.0214	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,877.93520	2,324.653	25.85	0.9613	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			45.63520	17.653	25.85	0.0387	0.00	0	242
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			687.33520	1,025.181	23.31	0.7637	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			285.73520	148.081	23.31	0.2363	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			533.51940	297.108	21.85	0.4122	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			335.11940	574.208	21.85	0.5878	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,716.89210	2,150.587	24.60	0.9443	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	08/02/2018	Foreign Exchange Option	15.05	Call			69.49210	27.487	24.60	0.0557	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			319.17490	550.344	21.58	0.5709	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			561.77490	317.244	21.58	0.4291	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			273.62920	142.875	23.27	0.2268	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			731.02920	1,075.975	23.27	0.7732	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			760.73860	1,109.433	22.92	0.7754	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			271.93860	144.233	22.92	0.2246	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			318.06880	171.224	22.59	0.2590	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			656.86880	986.424	22.59	0.7410	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			986.78820	1,367.493	23.51	0.8305	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			200.08820	104.293	23.51	0.1695	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			971.93260	1,350.064	23.32	0.8235	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			209.53260	110.764	23.32	0.1765	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			988.09720	1,367.763	23.30	0.8249	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			207.89720	110.463	23.30	0.1751	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			705.78860	1,034.172	21.65	0.7257	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			349.98860	200.372	21.65	0.2743	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			979.91180	1,350.479	22.47	0.8014	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			244.11180	136.679	22.47	0.1986	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			518.62100	805.116	20.95	0.6489	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			464.82100	273.216	20.95	0.3511	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			508.85410	301.292	20.72	0.3793	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			462.65410	733.192	20.72	0.6207	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			464.29810	734.384	20.69	0.6193	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			512.49810	304.484	20.69	0.3807	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,105.18570	1,480.645	22.10	0.8030	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			249.38570	146.045	22.10	0.1970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			777.17870	496.188	19.11	0.5200	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			294.97870	493.088	19.11	0.4800	7,396,320.00	15,000	107,516
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,074.34370	2,510.884	23.75	0.9192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			96.54370	53.984	23.75	0.0808	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,759.45370	2,181.091	23.18	0.8924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,034.62480	4,504.439	26.06	0.9867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,044.48900	4,514.345	26.06	0.9869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			16.96180	7.634	26.06	0.0134	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,024.76180	4,494.534	26.06	0.9866	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,176.85660	1,557.596	22.05	0.8117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			239.05660	140.696	22.05	0.1883	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			16.82480	7.539	26.06	0.0133	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			455.22470	278.090	20.52	0.3337	492,220.01	1,770	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			664.40280	417.224	19.54	0.4581	417,224.10	1,000	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			382.20280	614.124	19.54	0.5419	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			511.03210	314.830	20.22	0.3686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			548.83210	831.729	20.22	0.6314	0.00	0	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			16.68900	7.445	26.06	0.0131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			72.38350	137.363	17.74	0.2036	0.00	0	5,460

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	13.21	Call			659.10920	413.596	19.56	0.4551	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			386.90920	620.496	19.56	0.5449	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			716.16830	1,034.520	20.79	0.6964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			408.36830	247.620	20.79	0.3036	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			633.02470	934.990	20.52	0.6663	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			440.81290	692.488	19.79	0.5770	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			1,273.62460	1,662.689	22.25	0.8290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			215.82460	125.789	22.25	0.1710	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			874.00420	1,218.597	21.27	0.7440	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			336.20420	201.697	21.27	0.2560	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			1,424.58350	1,010.463	17.74	0.7964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			670.82490	980.491	20.65	0.6805	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			946.53810	1,301.441	21.48	0.7626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			308.73810	184.541	21.48	0.2374	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,322.87980	1,715.845	22.35	0.8370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			205.07980	118.945	22.35	0.1630	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			603.01290	375.588	19.79	0.4230	938,970.50	2,500	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			440.31460	268.338	20.61	0.3242	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,044.11810	1,411.377	21.75	0.7849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			276.31810	164.477	21.75	0.2151	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			391.55230	236.809	20.90	0.2927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			749.35230	1,073.709	20.90	0.7073	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			433.02490	263.591	20.65	0.3195	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			824.59120	1,161.574	21.13	0.7302	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			375.37860	226.476	21.00	0.2821	452,951.60	2,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			783.17860	1,113.376	21.00	0.7179	2,226,751.60	2,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			890.57880	579.998	18.78	0.5785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			228.37880	396.898	18.78	0.4215	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			658.11460	965.239	20.61	0.6758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			810.68910	1,145.435	21.09	0.7262	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			347.82610	209.011	21.19	0.2638	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			845.62610	1,185.911	21.19	0.7362	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			909.99040	1,259.822	21.38	0.7535	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			322.19040	192.922	21.38	0.2465	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			356.79120	214.674	21.13	0.2698	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			210.38240	122.319	22.30	0.1670	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			283.46560	168.895	21.69	0.2201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,021.26560	1,385.795	21.69	0.7799	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			174.52970	99.676	22.66	0.1397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,482.32970	1,886.576	22.66	0.8603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			362.88910	218.535	21.09	0.2738	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,389.39600	1,787.305	22.48	0.8472	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			2,175.42290	2,615.817	23.93	0.9262	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			87.62290	48.917	23.93	0.0738	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			298.36820	178.109	21.57	0.2303	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			976.16820	1,335.009	21.57	0.7697	0.00	0	750

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	14.57	Put			1,298.18240	1,689.219	22.30	0.8330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			78.86280	43.937	24.13	0.0669	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,192.81730	1,574.995	22.09	0.8147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			235.01730	138.095	22.09	0.1853	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			225.21350	131.796	22.17	0.1780	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,233.01350	1,618.696	22.17	0.8220	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			191.59600	110.405	22.48	0.1528	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			219.53120	128.159	22.22	0.1738	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			288.33270	171.910	21.65	0.2235	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,006.13270	1,368.810	21.65	0.7765	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			683.64480	995.826	20.69	0.6851	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			425.84480	258.925	20.69	0.3149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			2,286.66280	2,730.837	24.13	0.9331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			180.54630	103.448	22.59	0.1443	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			223.30460	130.573	22.18	0.1766	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,241.10460	1,627.473	22.18	0.8234	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,576.47990	1,986.920	22.84	0.8723	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			158.67990	90.020	22.84	0.1277	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,257.33120	1,645.059	22.22	0.8262	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			895.52730	1,243.283	21.34	0.7497	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,232.19150	845.741	17.96	0.7292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			109.99150	202.641	17.96	0.2708	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,619.58050	2,032.856	22.92	0.8774	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			151.78050	85.956	22.92	0.1226	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,448.34630	1,850.348	22.59	0.8557	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			271.39230	459.819	19.00	0.4607	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			696.57330	1,011.244	20.73	0.6896	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			418.77330	254.344	20.73	0.3104	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			653.84820	409.998	19.58	0.4521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			391.64820	626.898	19.58	0.5479	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			327.72730	196.383	21.34	0.2503	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			156.60210	281.916	18.34	0.3388	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			478.44400	293.296	20.40	0.3483	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			596.24400	890.196	20.40	0.6517	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,662.97890	2,078.984	23.00	0.8823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			145.17890	82.084	23.00	0.1177	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			813.59230	522.919	19.00	0.5393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			233.02230	136.811	22.10	0.1838	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,542.22510	1,950.314	22.77	0.8680	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			164.42510	93.414	22.77	0.1320	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,893.03660	2,321.591	23.43	0.9049	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			115.23660	64.691	23.43	0.0951	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,068.80210	715.016	18.34	0.6612	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			341.96710	205.320	21.23	0.2599	1,437,237.90	7,000	12,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			537.27770	817.349	20.18	0.6262	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			519.47770	320.450	20.18	0.3738	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,730.29120	3,185.985	24.88	0.9543	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		52.49120	29.085	24.88	0.0457	0.00	0	225,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		1,200.82230	1,583.711	22.10	0.8162	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		117.97100	216.517	18.03	0.2835	0.00	0	2,500	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		564.64080	350.043	19.97	0.4006	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		482.44080	746.943	19.97	0.5994	0.00	0	7,500	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		369.08450	222.470	21.04	0.2779	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		796.88450	1,129.370	21.04	0.7221	0.00	0	7,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		859.76710	1,202.220	21.23	0.7401	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		991.10890	1,351.880	21.61	0.7731	0.00	0	41,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,542.36140	1,110.993	17.63	0.8305	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		60.16140	107.893	17.63	0.1695	107,892.50	1,000	226,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,578.02670	3,030.313	24.62	0.9480	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		60.22670	33.413	24.62	0.0520	0.00	0	13,176	
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,200.17100	819.616	18.03	0.7165	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		93.19570	52.080	23.82	0.0782	1,301,995.00	25,000	40,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		638.25980	399.377	19.64	0.4432	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		406.05980	646.277	19.64	0.5568	0.00	0	45,478	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		736.20470	467.129	19.26	0.4979	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		324.00470	534.029	19.26	0.5021	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		293.30890	174.980	21.61	0.2269	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		139.74520	253.725	18.21	0.3158	0.00	0	26,200	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,342.63140	2,788.549	24.22	0.9363	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		74.83140	41.649	24.22	0.0637	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,585.07510	1,996.092	22.85	0.8733	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		157.27510	89.192	22.85	0.1267	0.00	0	18,718	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,110.99570	2,548.980	23.82	0.9218	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		131.65370	74.191	23.18	0.1076	0.00	0	2,500	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		574.04410	356.268	19.92	0.4061	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		471.84410	733.168	19.92	0.5939	0.00	0	2,500	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		430.72230	679.145	19.75	0.5713	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		612.92230	382.245	19.75	0.4287	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,121.94520	756.825	18.21	0.6842	0.00	0	0	
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		1,323.67320	1,712.709	21.98	0.8241	0.00	0	0	
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		226.77320	135.509	21.98	0.1759	0.00	0	0	
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		1,084.23610	1,442.494	20.68	0.7479	0.00	0	0	
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		351.73610	226.594	20.68	0.2521	0.00	0	0	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,653.07880	2,056.217	21.75	0.8416	0.00	0	1,000	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		212.67880	132.317	21.75	0.1584	0.00	0	0	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,367.42200	2,805.613	22.93	0.9083	0.00	0	0	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		117.02200	71.713	22.93	0.0917	0.00	0	2,000	
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		2,227.01880	2,659.593	22.58	0.8942	0.00	0	0	
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		137.11880	85.493	22.58	0.1058	0.00	0	500	
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		1,847.06250	2,261.129	21.94	0.8598	0.00	0	0	
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		187.16250	117.029	21.94	0.1402	0.00	0	500	
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		747.42070	1,053.770	19.59	0.6518	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			517.52070	339.670	19.59	0.3482	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			2,194.14260	2,623.169	22.30	0.8846	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			153.04260	96.869	22.30	0.1154	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			244.61830	401.087	17.56	0.3776	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,093.51830	764.787	17.56	0.6224	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			519.11450	344.688	19.53	0.3446	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			790.21450	1,100.989	19.53	0.6554	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,169.56820	1,532.016	20.49	0.7473	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			362.66820	239.616	20.49	0.2527	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,245.27660	1,613.825	20.55	0.7597	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			344.67660	227.325	20.55	0.2403	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,100.39820	772.624	17.50	0.6212	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			250.99820	409.124	17.50	0.3788	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			2,307.04770	2,740.036	22.36	0.8897	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			146.44770	93.536	22.36	0.1103	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,095.18200	1,448.375	20.22	0.7282	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			396.68200	263.875	20.22	0.2718	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,412.04180	2,845.965	22.18	0.8850	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			156.94180	103.065	22.18	0.1150	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,006.19320	2,420.959	21.52	0.8503	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			211.09320	138.059	21.52	0.1497	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			762.45500	1,060.902	19.04	0.6239	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			597.35500	408.002	19.04	0.3761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			436.20100	652.721	17.77	0.4720	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,641.98980	3,083.860	22.33	0.8874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			154.58980	106.460	22.33	0.1126	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			780.50940	547.164	18.27	0.4568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			587.90940	844.564	18.27	0.5432	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,945.76800	3,398.046	22.92	0.9035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			128.36800	90.646	22.92	0.0965	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			569.21860	394.690	19.14	0.3529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			896.61860	1,212.090	19.14	0.6471	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,997.59600	2,408.165	21.20	0.8357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			240.19600	160.765	21.20	0.1643	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			789.99460	554.130	18.24	0.4612	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			577.39460	831.530	18.24	0.5388	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,870.98000	3,321.576	22.78	0.8999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			133.58000	94.176	22.78	0.1001	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			535.53070	371.064	19.31	0.3353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			962.93070	1,288.464	19.31	0.6647	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,792.51760	4,252.882	24.02	0.9388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			85.11760	55.481	24.02	0.0612	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,428.11760	3,889.302	23.84	0.9231	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			100.71760	71.902	23.84	0.0769	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,696.28090	4,157.363	24.02	0.9346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			88.88090	59.963	24.02	0.0654	0.00	0	5,630

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	13.83	Call			631.23280	438.621	18.84	0.3845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			788.63280	1,086.021	18.84	0.6155	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			662.58900	461.242	18.71	0.4002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			739.98900	1,028.642	18.71	0.5998	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,629.05270	4,090.696	24.02	0.9315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			91.65270	63.296	24.02	0.0685	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			627.41550	435.898	18.86	0.3825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			794.81550	1,093.298	18.86	0.6175	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,560.02930	1,165.498	16.58	0.7512	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			147.42930	242.898	16.58	0.2488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			604.95610	419.933	18.96	0.3712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			832.35610	1,137.333	18.96	0.6288	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,568.12460	1,172.416	16.57	0.7535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			145.52460	239.816	16.57	0.2465	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			638.93740	444.121	18.81	0.3883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			776.33740	1,071.521	18.81	0.6117	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,351.89090	3,811.863	23.70	0.9204	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			104.49090	74.463	23.70	0.0796	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			488.63530	338.461	19.57	0.3105	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,066.03530	1,405.861	19.57	0.6895	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			771.12620	540.283	18.30	0.4525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			598.52620	857.683	18.30	0.5475	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			642.82480	446.898	18.79	0.3903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			770.22480	1,064.298	18.79	0.6097	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,096.11660	3,551.507	23.21	0.9103	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			118.71660	84.106	23.21	0.0897	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			1,675.00710	1,264.683	16.48	0.7825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			122.40710	202.083	16.48	0.2175	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,310.30370	2,736.296	21.67	0.8650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			192.90370	128.896	21.67	0.1350	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,270.27860	1,632.104	20.02	0.7316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			412.87860	284.704	20.02	0.2684	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			1,820.73030	2,220.707	20.92	0.8156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			273.33030	183.307	20.92	0.1844	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			1,527.83770	1,138.081	16.61	0.7420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			155.23770	255.481	16.61	0.2580	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			1,887.57730	2,291.735	21.03	0.8235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			260.17730	174.335	21.03	0.1765	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			74.17950	42.798	24.02	0.0489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,111.57950	4,570.198	24.02	0.9511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			74.78350	43.483	24.02	0.0496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,092.18350	4,550.883	24.02	0.9504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			922.40820	652.898	17.81	0.5209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			449.80820	670.298	17.81	0.4791	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			74.48060	43.139	24.02	0.0492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,101.88060	4,560.539	24.02	0.9508	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,843.23150	3,292.946	22.73	0.8985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			135.83150	95.546	22.73	0.1015	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,729.96030	2,123.868	20.78	0.8042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			292.56030	196.468	20.78	0.1958	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			708.14160	494.479	18.53	0.4226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			675.54160	951.879	18.53	0.5774	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,006.72470	717.732	17.58	0.5571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			384.12470	585.132	17.58	0.4429	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,375.31870	1,007.313	16.76	0.6944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			202.71870	324.713	16.76	0.3056	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,692.20080	2,218.279	16.44	0.9471	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			19.60080	35.679	16.44	0.0529	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,036.14340	740.686	17.51	0.5693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			363.54340	558.086	17.51	0.4307	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,776.25260	1,353.605	16.39	0.8079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			103.65260	171.005	16.39	0.1921	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,060.15300	759.520	17.45	0.5792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			347.55300	536.920	17.45	0.4208	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,754.58010	2,150.179	20.82	0.8074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			287.18010	192.779	20.82	0.1926	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,197.55830	865.392	17.13	0.6317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			274.95830	432.792	17.13	0.3683	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,057.51220	2,471.339	21.29	0.8418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			230.11220	153.939	21.29	0.1582	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			682.91450	476.060	18.63	0.4102	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			710.31450	993.460	18.63	0.5898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			869.44470	613.057	17.98	0.4975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			496.84470	730.457	17.98	0.5025	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,487.31750	1,865.193	20.39	0.7693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			349.91750	237.793	20.39	0.2307	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,220.75910	1,764.966	16.34	0.8927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			48.15910	82.366	16.34	0.1073	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,450.47590	1,071.375	16.69	0.7185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			177.87590	288.775	16.69	0.2815	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,973.88240	3,426.768	22.98	0.9049	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			126.48240	89.368	22.98	0.0951	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,408.52680	1,780.943	20.26	0.7564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			371.12680	253.543	20.26	0.2436	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			911.60700	644.741	17.85	0.5162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			459.00700	682.141	17.85	0.4838	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,083.33120	2,498.514	21.33	0.8444	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			225.93120	151.114	21.33	0.1556	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			938.80100	665.321	17.77	0.5280	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,580.08750	3,017.077	22.06	0.8761	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			176.18750	121.577	22.06	0.1239	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,156.68320	2,572.983	21.32	0.8428	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			232.78320	157.483	21.32	0.1572	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			776.44830	1,068.058	18.71	0.6011	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			672.54830	472.558	18.71	0.3989	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			889.15830	1,199.090	18.96	0.6324	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			611.75830	429.590	18.96	0.3676	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			785.53100	1,072.774	18.52	0.5862	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			726.73100	519.174	18.52	0.4138	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,229.88690	2,645.364	21.13	0.8323	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			259.68690	179.764	21.13	0.1677	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			515.09350	367.798	19.53	0.3096	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,215.29350	1,563.399	19.53	0.6904	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,420.73620	2,845.526	21.41	0.8490	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			230.53620	159.926	21.41	0.1510	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,034.51940	1,359.664	19.10	0.6511	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			594.31940	424.064	19.10	0.3489	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,103.19670	1,437.171	19.26	0.6659	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			565.09670	403.571	19.26	0.3341	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,753.09750	3,194.288	22.00	0.8670	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			197.89750	142.588	22.00	0.1330	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,312.23970	2,730.727	21.17	0.8352	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			257.03970	179.027	21.17	0.1648	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			789.62250	1,074.682	18.42	0.5790	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			754.42250	542.982	18.42	0.4210	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,644.84510	1,255.442	16.39	0.7392	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			747.80170	540.187	18.46	0.4146	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			828.00170	1,117.887	18.46	0.5854	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,622.92470	3,057.295	21.68	0.8544	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			222.72470	159.595	21.68	0.1456	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			185.04510	293.142	16.39	0.2608	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,340.24450	1,696.633	19.59	0.6991	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			512.84450	370.933	19.59	0.3009	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,952.80200	3,399.151	22.00	0.8618	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			214.10200	159.351	22.00	0.1382	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,493.03360	2,915.932	21.15	0.8314	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			274.33360	196.132	21.15	0.1686	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			800.90600	1,080.645	18.21	0.5599	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			832.20600	610.845	18.21	0.4401	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,889.16730	2,403.444	14.49	0.9469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			21.46730	39.344	14.49	0.0531	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,618.58740	1,242.754	16.40	0.7062	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			250.88740	378.654	16.40	0.2938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,560.08010	2,985.263	21.13	0.8268	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			287.78010	209.363	21.13	0.1732	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,377.82000	1,042.380	16.77	0.6342	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			360.12000	528.280	16.77	0.3658	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,473.71890	2,893.759	20.97	0.8201	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			301.41890	217.859	20.97	0.1799	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,307.46430	986.905	16.93	0.6114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			399.76430	582.805	16.93	0.3886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,733.32370	2,110.982	19.92	0.7384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			461.02370	335.082	19.92	0.2616	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			903.88200	670.322	18.00	0.4619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			766.18200	1,036.222	18.00	0.5381	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,540.18200	1,175.527	16.49	0.6839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			282.48200	421.427	16.49	0.3161	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,413.69940	2,830.424	20.87	0.8151	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			311.39940	224.524	20.87	0.1849	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,508.17530	2,930.304	21.03	0.8228	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			295.87530	214.404	21.03	0.1772	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,512.28860	1,151.766	16.52	0.6757	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			294.58860	437.666	16.52	0.3243	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			721.69450	983.780	17.89	0.5237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			939.39450	697.880	17.89	0.4763	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,690.91220	3,123.358	21.37	0.8362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			268.61220	197.458	21.37	0.1638	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,351.69630	3,807.310	22.55	0.8734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			199.39630	151.410	22.55	0.1266	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,079.29210	807.758	17.49	0.5310	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			571.59210	803.658	17.49	0.4690	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			527.51890	387.124	19.58	0.2953	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,509.81890	1,873.024	19.58	0.7047	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,203.00530	1,768.117	15.62	0.8462	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			85.30530	154.017	15.62	0.1538	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,137.10500	853.636	17.34	0.5526	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			519.40500	739.536	17.34	0.4474	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			525.05600	385.191	19.59	0.2941	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,517.35600	1,881.091	19.59	0.7059	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			522.60600	383.268	19.61	0.2929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,524.90600	1,889.168	19.61	0.7071	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,137.55680	3,586.984	22.02	0.8582	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			229.05680	173.384	22.02	0.1418	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,648.60710	3,075.856	21.16	0.8278	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			290.10710	212.256	21.16	0.1722	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			810.00910	1,085.079	18.05	0.5444	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			901.50910	671.479	18.05	0.4556	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,249.56140	1,580.807	18.84	0.6349	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			709.56140	532.207	18.84	0.3651	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,661.50440	2,028.413	19.52	0.7029	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			560.20440	418.013	19.52	0.2971	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,308.75790	3,759.765	22.01	0.8517	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			251.75790	193.465	22.01	0.1483	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,817.01730	3,249.340	21.19	0.8227	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	31/10/2018	Foreign Exchange Option	16.47	Call			310.01730	233.040	21.19	0.1773	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			818.75810	1,088.685	17.89	0.5276	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			981.75810	742.385	17.89	0.4724	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,113.41030	3,558.834	21.65	0.8389	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			277.21030	212.634	21.65	0.1611	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			116.33920	205.782	15.58	0.1796	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,190.13920	1,769.582	15.58	0.8204	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			967.72400	732.252	17.93	0.4649	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			853.92400	1,128.452	17.93	0.5351	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,510.02030	1,863.886	19.21	0.6709	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			641.22030	483.986	19.21	0.3291	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,545.14330	4,001.336	22.15	0.8503	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			263.14330	206.136	22.15	0.1497	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,995.73680	3,434.344	21.28	0.8202	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			323.73680	249.144	21.28	0.1798	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			825.38270	1,091.732	17.76	0.5136	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,053.38270	806.532	17.76	0.4864	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			745.79620	997.452	17.52	0.4845	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,147.59620	884.652	17.52	0.5155	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,140.10020	2,530.890	19.94	0.7417	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			501.90020	378.090	19.94	0.2583	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			645.16250	491.524	19.28	0.3211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,666.86250	2,028.224	19.28	0.6789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,535.69230	1,195.989	16.64	0.6364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			437.39230	612.689	16.64	0.3636	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			642.62190	489.478	19.29	0.3200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,674.32190	2,036.178	19.29	0.6800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			647.72000	493.576	19.27	0.3222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,659.42000	2,020.276	19.27	0.6778	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,468.55560	3,920.637	21.90	0.8411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			286.85560	223.937	21.90	0.1589	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,766.61500	4,226.344	22.40	0.8458	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			283.31500	225.544	22.40	0.1542	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,177.05760	3,621.173	21.48	0.8159	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			343.75760	270.373	21.48	0.1841	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			834.73500	1,097.284	17.71	0.4998	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,131.43500	876.484	17.71	0.5002	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,684.78330	2,036.356	19.33	0.6455	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			782.38330	610.456	19.33	0.3545	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,228.92770	974.706	18.13	0.4972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,005.62770	1,279.506	18.13	0.5028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			798.07180	628.675	19.57	0.3493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,844.77180	2,203.475	19.57	0.6507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			795.44550	626.547	19.58	0.3483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,852.14550	2,211.347	19.58	0.6517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			800.70840	630.818	19.56	0.3503	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,837.40840	2,195.618	19.56	0.6497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,325.42240	1,070.949	18.52	0.4920	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,210.32240	1,496.050	18.52	0.5080	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,321.50740	1,067.618	18.53	0.4908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,216.40740	1,502.718	18.53	0.5092	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,317.60560	1,064.306	18.54	0.4896	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,222.50560	1,509.406	18.54	0.5104	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,245.82750	1,030.506	19.73	0.4157	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,153.32750	2,503.306	19.73	0.5843	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,655.45710	6,091.709	22.82	0.8096	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			547.95710	418.909	22.82	0.1904	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,242.91540	1,028.085	19.74	0.4149	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,160.41540	2,510.885	19.74	0.5851	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,240.01180	1,025.680	19.75	0.4141	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,167.51180	2,518.480	19.75	0.5859	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,907.11100	1,599.191	19.07	0.5251	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,693.71100	1,991.591	19.07	0.4749	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,903.18320	1,595.830	19.07	0.5243	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,699.78320	1,998.230	19.07	0.4757	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,911.05780	1,602.552	19.06	0.5260	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,687.65780	1,984.952	19.06	0.4740	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,808.24470	2,111.960	19.18	0.4789	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,946.34470	1,633.960	19.18	0.5211	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,079.21140	1,749.590	19.12	0.5359	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,781.01140	2,078.190	19.12	0.4641	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,075.21060	1,746.183	19.13	0.5351	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,787.01060	2,084.783	19.13	0.4649	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,071.21870	1,742.783	19.14	0.5343	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,793.01870	2,091.383	19.14	0.4657	0.00	0	0
Total \$ / R Option												54,205,435.93	198,670	4,152,468
Total \$ / R												11,106,481,590.13	1,054,155	5,373,705
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			12.82730		13.29740			0.0000	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.00310		13.48220			0.0000	130,031.00	10	409
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.18260		13.67260			0.0000	0.00	0	86
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.36410		13.86770			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			13.93410		14.47510			0.0000	0.00	0	0
Total \$ / R MAXI Future												130,031.00	10	495
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			4,813.86610	0.000	73.95	0.0000	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			50,073.86610	92,270.000	73.95	1.0000	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			4,679.73460	0.000	73.95	0.0000	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			50,939.73460	93,270.000	73.95	1.0000	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			4,951.80250	0.000	73.95	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 MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			49,211.80250	91,270.000	73.95	1.0000	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			43,302.48760	26,341.040	20.64	0.3195	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			67,082.48760	98,031.040	20.64	0.6805	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			42,942.25640	26,106.764	20.66	0.3172	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			67,722.25640	98,796.764	20.66	0.6828	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			43,665.45970	26,577.171	20.62	0.3218	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			66,445.45970	97,267.171	20.62	0.6782	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			59,401.39300	41,199.972	19.01	0.3655	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			85,141.39300	115,939.972	19.01	0.6345	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			59,040.75410	40,945.030	19.03	0.3637	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			85,780.75410	116,685.030	19.03	0.6363	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			59,764.14050	41,456.252	18.99	0.3674	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			84,504.14050	115,196.252	18.99	0.6326	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			78,938.18760	58,230.523	18.39	0.4140	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			93,168.18760	122,820.523	18.39	0.5860	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			78,556.20090	57,944.607	18.40	0.4124	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			93,786.20090	123,534.607	18.40	0.5876	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			79,321.52140	58,518.432	18.37	0.4156	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			92,551.52140	122,108.432	18.37	0.5844	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			9,048.18700	13,209.540	2.02	0.5221	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			7,859.24040	12,047.721	2.00	0.5040	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			7,859.24040	12,047.721	2.00	0.4960	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			7,443.85090	11,622.114	2.01	0.4909	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			8,443.85090	12,622.114	2.01	0.5091	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			7,048.18700	11,209.540	2.02	0.4779	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			132,150.73500	106,698.840	18.53	0.4907	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			121,640.73500	150,288.840	18.53	0.5093	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			131,760.55790	106,367.675	18.54	0.4895	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			122,250.55790	150,957.675	18.54	0.5105	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			132,542.23530	107,031.864	18.52	0.4919	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			121,032.23530	149,621.864	18.52	0.5081	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												130,031.00	10	495
£ / R	On	18/12/2017	Foreign Exchange Future			17.20240	17.72200			0.0000	535,562,319.20	31,133	0	
£ / R	On	31/01/2018	Foreign Exchange Future			17.36510	17.89680			0.0000	69,460.40	4	10	
£ / R	On	01/03/2018	Foreign Exchange Future			17.45740	17.99430			0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			17.50170	18.03900			0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			17.51420	18.05180			0.0000	72,228,560.80	4,124	206,709	
£ / R	On	18/06/2018	Foreign Exchange Future			17.81590	18.36880			0.0000	5,059,715.60	284	7,360	
£ / R	On	17/09/2018	Foreign Exchange Future			18.12350	18.69480			0.0000	0.00	0	4,164	
£ / R	On	14/06/2019	Foreign Exchange Future			18.84030	19.44790			0.0000	0.00	0	0	
Total £ / R Future												612,920,056.00	35,545	218,298
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		0.00140	0.000	46.30	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	18/12/2017	Foreign Exchange Option	25.14	Put			7,418.00140	7,937.600	46.30	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			564.42370	997.600	46.30	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			86.42370	0.000	46.30	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			2,084.24410	2,597.600	46.30	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			6.24410	0.000	46.30	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.00140	0.000	46.30	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,428.00140	7,947.600	46.30	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.00130	0.000	46.30	0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,438.00130	7,957.600	46.30	1.0000	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			1,249.92760	1,670.934	24.38	0.8326	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			236.72760	126.034	24.38	0.1674	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			270.30110	164.963	22.49	0.1811	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			1,506.00110	1,937.563	22.49	0.8189	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,368.43160	1,779.433	21.66	0.7731	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			357.43160	231.133	21.66	0.2269	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,169.54130	824.911	19.46	0.5859	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			347.74130	540.712	19.46	0.4141	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,182.60700	835.409	19.45	0.5906	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			340.80700	531.209	19.45	0.4094	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,327.64940	951.540	19.29	0.6396	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			275.84940	437.340	19.29	0.3604	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,262.21220	2,732.668	22.43	0.8833	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			174.01220	106.868	22.43	0.1167	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,176.06120	830.148	19.46	0.5882	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			344.26120	535.948	19.46	0.4118	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,331.12330	1,736.215	21.41	0.7606	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			382.92330	250.415	21.41	0.2394	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,186.88060	898.200	18.60	0.5136	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			708.08060	972.300	18.60	0.4864	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			1,408.54120	1,079.408	18.36	0.5804	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			539.74120	763.508	18.36	0.4196	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,181.55820	893.992	18.61	0.5119	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			712.75820	978.092	18.61	0.4881	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			2,394.43530	2,850.544	20.71	0.8032	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			363.23530	266.444	20.71	0.1968	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,176.24840	889.801	18.62	0.5102	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			717.44840	983.901	18.62	0.4898	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,370.13430	1,077.600	18.11	0.5149	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			915.33430	1,194.100	18.11	0.4851	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,365.07790	1,073.481	18.12	0.5135	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			920.27790	1,199.981	18.12	0.4865	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,360.03630	1,069.377	18.12	0.5122	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			925.23630	1,205.877	18.12	0.4878	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,214.21610	1,475.837	17.41	0.4358	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,037.05100	1,691.706	17.41	0.5632	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,219.15100	1,481.406	17.41	0.4368	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	18.64	Call			2,032.00570	1,687.296	17.42	0.5622	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,224.10570	1,486.996	17.42	0.4378	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,042.11610	1,696.137	17.41	0.5642	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												612,920,056.00	35,545	221,798
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11403		0.11827			0.0000	9,122.56	80	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11626		0.12062			0.0000	9,881.93	85	195
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11850		0.12300			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12083		0.12550			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13206		0.13746			0.0000	0.00	0	0
Total ¥ / R Future												19,004.49	165	195
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			1.30880	0.000	27.57	0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,174.20880	1,596.800	27.57	1.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			828.95550	403.200	27.57	1.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			1.85550	0.000	27.57	0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			45.71880	0.000	27.57	0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			218.61880	596.800	27.57	1.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			539.62580	348.581	21.86	0.4069	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			477.22580	722.781	21.86	0.5931	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			222.20830	137.114	23.87	0.1900	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,159.80830	1,511.314	23.87	0.8100	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,167.72360	831.633	20.04	0.7267	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			105.32360	205.833	20.04	0.2733	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			469.13470	337.060	22.36	0.3057	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,169.03470	1,487.560	22.36	0.6943	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			290.33030	209.805	25.00	0.1959	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,990.23030	2,360.305	25.00	0.8041	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			850.25890	624.893	20.78	0.4950	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			550.15890	775.393	20.78	0.5050	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			449.90000	917.400		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,449.90000	1,917.400		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			550.10000	82.600		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,787.73080	1,488.728	21.76	0.5761	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,041.53080	1,282.328	21.76	0.4239	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,373.13920	1,132.083	22.67	0.4710	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,626.93920	1,925.683	22.67	0.5290	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,288.64010	1,945.779	20.47	0.6945	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			542.44010	739.379	20.47	0.3055	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												19,004.49	165	195
€ / R	On	18/12/2017	Foreign Exchange Future			15.14680		15.65990			0.0000	1,293,582,160.40	85,403	0
€ / R	On	27/12/2017	Foreign Exchange Future			15.16560		15.69380			0.0000	0.00	0	800
€ / R	On	30/01/2018	Foreign Exchange Future			15.29410		15.82020			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			15.30900		15.83630			0.0000	0.00	0	30
€ / R	On	15/02/2018	Foreign Exchange Future			15.35800		15.88850			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.40000		15.93220			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.44820		15.98180			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.46100		15.99500			0.0000	165,556,388.00	10,708	86,900
€ / R	On	29/03/2018	Foreign Exchange Future			15.49510		16.03090			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.77000		16.31880			0.0000	0.00	0	9,805
€ / R	On	17/09/2018	Foreign Exchange Future			16.08760		16.65780			0.0000	0.00	0	5,392
€ / R	On	14/12/2018	Foreign Exchange Future			16.40700		16.99390			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			17.11320		17.73610			0.0000	0.00	0	0
Total € / R Future												1,459,138,548.40	96,111	104,965
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			188.27860	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			328.37860	653.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			902.11700	1,383.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			32.01700	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			119.82910	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			459.92910	853.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			72.29500	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			612.39500	1,053.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,668.12630	1,146.800	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			8.22630	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			281.77990	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			221.87990	453.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,540.91770	1,016.800	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			11.01770	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			772.64440	1,243.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			42.54440	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			29.31720	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			969.41720	1,453.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.04530	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,750.14530	6,263.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.78860	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,402.88860	2,913.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			2.73200	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,412.83200	2,923.200	63.60	1.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			2.84640	0.000	63.60	0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,392.94640	2,903.200	63.60	1.0000	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			330.87750	596.373	33.09	0.7062	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	27/12/2017	Foreign Exchange Option	15.62	Call			404.67750	141.973	33.09	0.2938	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			575.62110	891.650	21.20	0.7203	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			395.82110	185.750	21.20	0.2797	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			456.15170	732.853	20.66	0.6570	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			492.45170	241.853	20.66	0.3430	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			909.31380	1,297.888	22.15	0.8253	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			245.61380	106.888	22.15	0.1747	1,619,359.26	15,150	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			624.94250	940.417	20.12	0.6984	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			443.44250	228.417	20.12	0.3016	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			855.59280	1,210.383	20.18	0.7467	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			377.79280	200.383	20.18	0.2533	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,303.24190	1,711.480	20.73	0.8162	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			275.04190	149.680	20.73	0.1838	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			164.70710	270.861	17.12	0.3062	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,292.02260	865.616	17.13	0.6909	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			167.02260	274.616	17.13	0.3091	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			162.41710	267.135	17.10	0.3033	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			51.21960	65.985	16.41	0.1052	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,046.21960	1,526.985	16.41	0.8948	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,292.84890	1,698.425	20.55	0.8088	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			287.84890	159.425	20.55	0.1912	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,299.70710	871.861	17.12	0.6938	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			851.14970	1,191.618	19.54	0.7086	0.00	0	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,157.74350	758.665	17.38	0.6383	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			212.74350	347.665	17.38	0.3617	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,121.85760	730.779	17.45	0.6235	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			226.85760	369.779	17.45	0.3765	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,307.41710	878.135	17.10	0.6967	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			925.22520	1,278.982	19.72	0.7295	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			420.22520	239.982	19.72	0.2705	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			456.14970	262.618	19.54	0.2914	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			1,452.08030	1,868.194	20.46	0.8216	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			272.98030	153.294	20.46	0.1784	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,230.95770	869.212	16.50	0.5818	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			412.15770	599.212	16.50	0.4182	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,224.86800	864.348	16.51	0.5796	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			416.06800	604.348	16.51	0.4204	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,237.29060	874.099	16.49	0.5840	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			408.49060	594.099	16.49	0.4160	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,181.54390	1,678.030	15.54	0.8361	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			112.74390	158.030	15.54	0.1639	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			953.59250	655.281	17.10	0.4763	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			634.79250	885.281	17.10	0.5237	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			5,359.48480	5,882.602	22.06	0.9744	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			48.28480	22.602	22.06	0.0256	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			2,430.63570	1,915.167	15.74	0.8741	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	13.97	Put			81.83570	115.167	15.74	0.1259	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			754.68600	510.325	17.67	0.3932	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			875.88600	1,180.325	17.67	0.6068	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,525.57530	2,989.682	20.26	0.8612	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			234.37530	149.682	20.26	0.1388	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,631.57780	2,109.712	15.95	0.8986	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			62.77780	89.712	15.95	0.1014	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,395.70260	998.416	16.22	0.6368	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			326.90260	478.416	16.22	0.3632	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,318.13620	4,831.266	22.06	0.9475	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			86.93620	51.266	22.06	0.0525	0.00	0	54,507
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,533.89910	2,028.188	15.17	0.8389	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			126.09910	190.588	15.17	0.1611	0.00	0	166,283
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,286.30190	951.453	16.40	0.5436	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,194.53790	3,690.120	20.60	0.8432	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,261.10410	1,608.651	17.65	0.6298	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			173.79940	113.216	23.09	0.0834	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			805.80120	581.320	17.62	0.3729	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,248.00120	1,593.720	17.62	0.6271	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			1,368.65360	1,017.750	16.24	0.5699	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			560.85360	780.150	16.24	0.4301	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			628.50190	863.853	16.40	0.4564	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,145.99940	5,655.616	23.09	0.9166	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			292.33790	217.720	20.60	0.1568	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			802.34540	578.780	17.63	0.3716	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,254.54540	1,601.180	17.63	0.6284	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			798.90410	576.251	17.65	0.3702	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,708.79350	2,094.090	17.83	0.6552	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			809.81120	608.893	17.84	0.3438	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,715.91120	2,101.893	17.84	0.6562	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			815.58690	613.303	17.82	0.3459	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,701.68690	2,086.303	17.82	0.6541	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			812.69350	611.090	17.83	0.3448	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,861.40550	1,517.114	16.87	0.5685	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			995.30550	1,273.914	16.87	0.4315	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,856.57110	1,513.049	16.88	0.5673	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,000.47110	1,279.849	16.88	0.4327	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,866.26130	1,521.191	16.86	0.5696	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			990.16130	1,267.991	16.86	0.4304	0.00	0	0
Total € / R Option												1,619,359.26	15,150	1,207,289
Total € / R												1,460,757,907.66	111,261	1,312,254
AU\$ / R	On	18/12/2017	Foreign Exchange Future			9.83680		10.19230			0.0000	23,126,316.80	2,351	0
AU\$ / R	On	27/12/2017	Foreign Exchange Future			9.84540		10.21010			0.0000	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Future			9.87560		10.23430			0.0000	0.00	0	5

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	28/02/2018	Foreign Exchange Future			9.94060		10.30180			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.96770		10.32980			0.0000	1,724,412.10	173	11,438
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.10340		10.47390			0.0000	0.00	0	7,682
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.24220		10.62360			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.37880		10.76750			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.67400		11.08840			0.0000	0.00	0	0
Total AU\$ / R Future												24,850,728.90	2,524	29,983
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,668.37820	2,023.200	44.20	1.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			0.65990	0.000	44.20	0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,678.35990	2,033.200	44.20	1.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			0.64220	0.000	44.20	0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,688.34220	2,043.200	44.20	1.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			0.67820	0.000	44.20	0.0000	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			352.94760	158.994	36.69	0.4045	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			142.84760	313.594	36.69	0.5955	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			346.71660	155.530	36.74	0.3980	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			146.61660	320.130	36.74	0.6020	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			359.24500	162.521	36.63	0.4111	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			139.14500	307.121	36.63	0.5889	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			564.66510	850.963	25.12	0.8623	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			118.96510	46.563	25.12	0.1377	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			486.88850	739.660	19.56	0.7394	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			238.68850	130.260	19.56	0.2606	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			206.63410	362.235	17.40	0.4975	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			530.35040	325.743	17.42	0.4979	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			210.55040	368.043	17.42	0.5021	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			542.56390	334.172	17.37	0.5070	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			202.76390	356.472	17.37	0.4930	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			536.43410	329.935	17.40	0.5025	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			459.81880	313.389	16.76	0.3951	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			485.91880	709.989	16.76	0.6049	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			455.60050	310.375	16.78	0.3922	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			491.70050	716.975	16.78	0.6078	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			464.07090	316.434	16.75	0.3980	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			480.17090	703.034	16.75	0.6020	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			390.38830	283.637	16.96	0.3152	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			876.78830	1,151.437	16.96	0.6848	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			387.38220	281.508	16.98	0.3133	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			883.78220	1,159.308	16.98	0.6867	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			384.39500	279.399	16.99	0.3113	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			890.79500	1,167.199	16.99	0.6887	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,128.23620	1,418.979	16.94	0.6983	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			410.93860	311.883	16.92	0.3050	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,113.43860	1,403.083	16.92	0.6950	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			408.33070	309.826	16.93	0.3033	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	14/12/2018	Foreign Exchange Option	11.48	Put			1,120.83070	1,411.026	16.93	0.6967	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			405.73620	307.779	16.94	0.3017	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			843.54880	656.259	15.36	0.4733	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			755.14880	982.259	15.36	0.5267	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			839.19550	652.785	15.37	0.4715	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			760.79550	988.785	15.37	0.5285	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			834.86270	649.329	15.38	0.4696	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			766.46270	995.329	15.38	0.5304	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												24,850,728.90	2,524	29,983
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.97740		10.38160			0.0000	5,487,570.00	550	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.13440		10.54640			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.28560		10.70660			0.0000	0.00	0	0
Total CAD/ R Future												5,487,570.00	550	250
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			79.50330	0.000	44.33	0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			237.90330	562.600	44.33	1.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			76.34600	0.000	44.33	0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			244.74600	572.600	44.33	1.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			82.75740	0.000	44.33	0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			231.15740	552.600	44.33	1.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			644.39910	387.641	17.62	0.5463	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			167.99910	323.241	17.62	0.4537	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			637.71950	382.857	17.64	0.5419	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			171.31950	328.457	17.64	0.4581	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			651.12160	392.468	17.61	0.5508	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			164.72160	318.068	17.61	0.4492	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			444.72410	292.066	17.37	0.3625	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			558.12410	826.466	17.37	0.6375	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			440.78350	289.400	17.38	0.3599	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			564.18350	833.800	17.38	0.6401	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			448.69580	294.756	17.35	0.3652	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			552.09580	819.156	17.35	0.6348	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												5,487,570.00	550	250
CHF / R	On	18/12/2017	Foreign Exchange Future			12.99810		13.41340			0.0000	7,798,860.00	600	0
CHF / R	On	19/03/2018	Foreign Exchange Future			13.28550		13.71570			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.56550		14.01050			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.85630		14.31640			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.07400		15.60540			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												7,798,860.00	600	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			50.47950	0.000	65.10	0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			667.07950	1,031.900	65.10	1.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			48.96090	0.000	65.10	0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			675.56090	1,041.900	65.10	1.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			52.03600	0.000	65.10	0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			658.63600	1,021.900	65.10	1.0000	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			368.67970	225.789	20.29	0.2838	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			802.97970	1,090.289	20.29	0.7162	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			365.58920	223.703	20.31	0.2817	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			809.88920	1,098.203	20.31	0.7183	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			371.79460	227.895	20.27	0.2860	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			796.09460	1,082.395	20.27	0.7140	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			510.32840	356.543	18.75	0.3254	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,029.82840	1,321.043	18.75	0.6746	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			507.22230	354.313	18.76	0.3237	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,036.72230	1,328.813	18.76	0.6763	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			504.13860	352.102	18.78	0.3220	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,043.63860	1,336.602	18.78	0.6780	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			723.60000	1,183.700		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			733.60000	1,193.700		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			713.60000	1,173.700		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			788.82680	1,002.332	16.04	0.4159	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,664.60280	1,344.903	16.02	0.5868	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			779.20280	990.903	16.02	0.4132	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,659.40360	1,340.610	16.03	0.5854	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			784.00360	996.609	16.03	0.4146	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,654.22680	1,336.332	16.04	0.5841	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												7,798,860.00	600	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94030		2.01320			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.95600		2.02870			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.97180		2.04510			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.98820		2.06290			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04210		2.12060			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			711.59840	0.000	45.82	0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			79.59840	97.000	45.82	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			632.16840	0.000	45.82	0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			100.16840	197.000	45.82	1.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			794.58550	3.000	45.82	1.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			62.58550	0.000	45.82	0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			306.78310	539.986	18.28	0.4016	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,324.26130	848.105	18.37	0.5760	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			337.26130	588.105	18.37	0.4240	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,256.75940	798.539	18.45	0.5538	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			369.75940	638.539	18.45	0.4462	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,393.78310	899.986	18.28	0.5984	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,120.30610	772.356	17.71	0.4480	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			869.30610	1,254.356	17.71	0.5520	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,073.14460	737.752	17.79	0.4330	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			922.14460	1,319.752	17.79	0.5670	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,169.12610	808.438	17.62	0.4634	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			818.12610	1,190.438	17.62	0.5366	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			671.00000	1,418.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			771.00000	1,518.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			871.00000	1,618.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,443.60900	1,962.103	16.72	0.6000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,037.60900	1,341.103	16.72	0.4000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,386.95950	1,915.394	16.77	0.5904	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,080.95950	1,394.394	16.77	0.4096	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,501.27130	2,009.849	16.67	0.6097	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			995.27130	1,288.849	16.67	0.3903	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.03480		2.11310			0.0000	406,960.00	200	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.08410		2.15570			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.12630		2.20020			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.17030		2.24640			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41790		2.50880			0.0000	0.00	0	0
Total DKK / R Future												406,960.00	200	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			35.74290	0.000	46.15	0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,149.79090	348.000	46.15	1.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			18.79090	0.000	46.15	0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,057.14970	248.000	46.15	1.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			26.14970	0.000	46.15	0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			966.74290	148.000	46.15	1.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			709.09020	449.069	20.66	0.3340	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,052.09020	1,508.069	20.66	0.6660	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			787.87630	502.449	20.43	0.3650	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			930.87630	1,361.449	20.43	0.6350	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			747.59290	475.042	20.54	0.3493	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			990.59290	1,434.042	20.54	0.6507	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,013.16420	732.049	19.23	0.3887	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,311.16420	1,769.049	19.23	0.6113	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,092.62110	791.443	19.05	0.4130	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,190.62110	1,628.443	19.05	0.5870	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,052.21320	761.171	19.14	0.4007	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,250.21320	1,698.171	19.14	0.5993	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,036.00000	1,797.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,136.00000	1,897.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,236.00000	1,997.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			591.71970	784.131	16.41	0.2461	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,106.75360	3,400.325	16.46	0.7460	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			618.75360	821.325	16.46	0.2540	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,253.48230	3,530.895	16.39	0.7613	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			565.48230	751.895	16.39	0.2387	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,179.71970	3,463.131	16.41	0.7539	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												406,960.00	200	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.64120		1.70240			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.66680		1.72910			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.69230		1.75580			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.71740		1.78270			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87520		1.95170			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			52.97670	0.000	46.42	0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			728.97670	1,288.000	46.42	1.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			40.47840	0.000	46.42	0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			816.47840	1,388.000	46.42	1.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			68.65210	0.000	46.42	0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			644.65210	1,188.000	46.42	1.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			627.39650	378.062	20.13	0.3529	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			736.39650	1,110.062	20.13	0.6471	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			586.61700	351.802	20.27	0.3334	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			795.61700	1,183.802	20.27	0.6666	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			670.48550	406.172	19.98	0.3733	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			679.48550	1,038.172	19.98	0.6267	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			869.90850	600.602	18.50	0.4071	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			911.90850	1,277.602	18.50	0.5929	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			829.24550	571.069	18.62	0.3914	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			971.24550	1,348.070	18.62	0.6086	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			912.36750	631.648	18.38	0.4233	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			854.36750	1,208.648	18.38	0.5767	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			773.00000	1,426.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			573.00000	1,226.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			673.00000	1,326.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			734.30120	999.799	17.57	0.3337	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,691.89390	2,199.395	17.63	0.6563	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			774.89390	1,047.395	17.63	0.3437	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,633.70010	2,148.148	17.70	0.6463	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			816.70010	1,096.148	17.70	0.3537	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,751.30120	2,251.799	17.57	0.6663	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.12430		0.12880			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12420		0.12850			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12390		0.12760			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12380		0.12690			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.54060		1.60020			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.56910		1.62660			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.59540		1.65420			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.62260		1.68320			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70970		1.77510			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Future			8.98910		9.32560			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			9.10100		9.44440			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			9.21970		9.57060			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.34170		9.70230			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			10.16300		10.58510			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			13.25370	0.000	44.35	0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			497.65370	820.900	44.35	1.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			12.85080	0.000	44.35	0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			507.25080	830.900	44.35	1.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			13.67400	0.000	44.35	0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			488.07400	810.900	44.35	1.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			342.76630	200.058	18.79	0.3616	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			348.36630	549.058	18.79	0.6384	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			338.39540	197.229	18.81	0.3576	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			353.99540	556.229	18.81	0.6424	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			347.34960	202.924	18.76	0.3656	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			342.94960	541.924	18.76	0.6344	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			352.65840	233.040	17.93	0.3260	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			622.05840	853.340	17.93	0.6740	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			349.22570	230.705	17.95	0.3234	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			628.62570	861.006	17.95	0.6766	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			356.12160	235.400	17.91	0.3287	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			615.52160	845.700	17.91	0.6713	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			227.70000	588.300		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			237.70000	598.300		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			217.70000	578.300		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,158.70080	908.440	16.01	0.5877	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			493.60080	665.440	16.01	0.4123	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,153.16440	903.829	16.02	0.5857	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			498.06440	670.829	16.02	0.4143	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,164.25490	913.073	16.00	0.5897	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			489.15490	660.073	16.00	0.4103	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.27500		1.29780			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.28900		1.30790			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.30390		1.31790			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.32120		1.32940			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.41450		1.44410			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			22.00000	250.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			122.00000	350.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			222.00000	450.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			79.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	110.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			21.00000	210.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			121.00000	310.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			21.00000	161.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			121.00000	261.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			79.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	61.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			406.00000	488.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			506.00000	588.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			306.00000	388.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,241.00000	945.000		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			1,141.00000	845.000		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			1,341.00000	1,045.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.34110		1.33270			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34690		1.33890			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35150		1.34350			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35610		1.34810			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18080		1.17770			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18900		1.18640			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19630		1.19350			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20380		1.20120			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												0.00	0	15
RAIN	On	18/12/2017	Foreign Exchange Future			22,760.39000		23,560.93000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			23,134.59000		23,955.15000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.51720		9.87040			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.66080		10.02060			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.80750		10.17560			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.95800		10.33820			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.89160		11.33680			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			171.63730	0.000	45.09	0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			111.23730	292.800	45.09	1.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			165.92210	0.000	45.09	0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			115.52210	302.800	45.09	1.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			177.46430	0.000	45.09	0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			107.06430	282.800	45.09	1.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			389.26810	232.075	18.54	0.3885	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			328.66810	531.275	18.54	0.6115	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			384.46310	229.010	18.57	0.3846	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			333.86310	538.210	18.57	0.6154	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			394.12030	235.179	18.52	0.3925	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			323.52030	524.379	18.52	0.6075	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			504.40610	343.234	16.96	0.4264	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			428.80610	635.734	16.96	0.5736	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			499.75970	339.945	16.98	0.4233	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			434.15970	642.445	16.98	0.5767	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			509.08760	346.550	16.94	0.4295	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			423.48760	629.050	16.94	0.5705	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			338.20000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			0.00000	42.000		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			328.20000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			0.00000	52.000		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			348.20000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			0.00000	32.000		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,643.93570	1,317.305	15.50	0.7094	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			297.13570	415.705	15.50	0.2906	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,636.79830	1,311.365	15.51	0.7075	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			299.99830	419.765	15.51	0.2925	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,629.67930	1,305.451	15.52	0.7056	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			302.87930	423.851	15.52	0.2944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.34130		3.43090			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.30010		3.38650			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.25240		3.33800			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.20440		3.28960			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.22020		3.31220			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			1.56970	0.000	39.41	0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			310.66970	398.700	39.41	1.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			1.46380	0.000	39.41	0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			320.56380	408.700	39.41	1.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			1.68620	0.000	39.41	0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			300.78620	388.700	39.41	1.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			53.20090	30.288	15.59	0.2148	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			186.70090	250.188	15.59	0.7852	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			50.47830	28.595	15.63	0.2050	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			193.97830	258.495	15.63	0.7950	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			56.04400	32.070	15.55	0.2250	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			179.54400	241.970	15.55	0.7750	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			40.07690	25.534	15.23	0.1482	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			362.07690	433.134	15.23	0.8518	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			38.57840	24.419	15.25	0.1428	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			370.57840	442.019	15.25	0.8572	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			41.63110	26.695	15.21	0.1538	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			353.63110	424.295	15.21	0.8462	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			70.40000	155.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			80.40000	165.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			60.40000	145.600		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			174.87610	141.220	16.37	0.3593	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			392.67610	451.020	16.37	0.6407	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			171.94800	138.770	16.39	0.3544	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			399.74800	458.570	16.39	0.6456	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			177.85390	143.713	16.34	0.3643	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			385.65390	443.513	16.34	0.6357	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.29110		1.33390			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
ZMW / R On 19/03/2018 Foreign Exchange Future			1.26640		1.31270			0.0000	0.00	0	0
ZMW / R On 18/06/2018 Foreign Exchange Future			1.24720		1.29410			0.0000	0.00	0	0
ZMW / R On 17/09/2018 Foreign Exchange Future			1.22970		1.27700			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									13 163 027 912.99	991,190	1,578,793
Total Options									55 824 795.19	213,820	5,363,257
Grand Total:									13,218,852,708.18	1,205,010	6,942,050