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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/11/2017 Foreign Exchange Future			14.04660		14.04930			0.0000	0.00	0	300
\$ / R On 27/11/2017 Foreign Exchange Future			14.05430		14.05850			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			14.05620		14.06080			0.0000	2,811,240.00	200	2,190
\$ / R On 30/11/2017 Foreign Exchange Future			14.06040		14.06540			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.06970		14.07460			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.09290		14.09770			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.09520		14.10000			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.10220		14.10700			0.0000	969,004,468.60	68,713	1,071,591
\$ / R On 22/12/2017 Foreign Exchange Future			14.11150		14.11620			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.12320		14.12790			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.12780		14.13250			0.0000	0.00	0	500
\$ / R On 02/01/2018 Foreign Exchange Future			14.13720		14.14180			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.14190		14.14650			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			14.15360		14.15810			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.15590		14.16050			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.16060		14.16510			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			14.17000		14.17440			0.0000	0.00	0	300
\$ / R On 18/01/2018 Foreign Exchange Future			14.17460		14.17910			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			14.19090		14.19530			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			14.20480		14.20890			0.0000	823,878.40	58	915
\$ / R On 01/02/2018 Foreign Exchange Future			14.20710		14.21120			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/02/2018	Foreign Exchange Future			14.21870		14.22260			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			14.22330		14.16070			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			14.23250		14.23630			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.23480		14.23860			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.23950		14.24320			0.0000	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Future			14.24180		14.24540			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.26930		14.27270			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			14.27160		14.27490			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.27380		14.27720			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			14.30340		14.33850			0.0000	2,703,342.60	189	189
\$ / R	On	19/03/2018	Foreign Exchange Future			14.31250		14.31570			0.0000	26,020,125.00	1,818	183,338
\$ / R	On	29/03/2018	Foreign Exchange Future			14.33530		14.33830			0.0000	0.00	0	696
\$ / R	On	24/04/2018	Foreign Exchange Future			14.39440		14.39710			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.39670		14.39940			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.40810		14.41070			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.42850		14.36280			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.43310		14.43560			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.43990		14.44240			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.44220		14.44460			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.47850		14.48070			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.51920		14.52130			0.0000	4,617,105.60	318	112,346
\$ / R	On	29/06/2018	Foreign Exchange Future			14.54410		14.54610			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.55080		14.55280			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.59150		14.59340			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.60060		14.60240			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.60290		14.60470			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.61640		14.61820			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.63230		14.57170			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.64580		14.64750			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.68690		14.68830			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.72610		14.72710			0.0000	147,261.00	10	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.75150		14.75220			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.81380		14.81380			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.82300		14.82290			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.82760		14.82750			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.83920		14.77680			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.85760		14.85720			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.89970		14.89850			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.93760		14.93450			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.98370		14.97810			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.10310		15.09110			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.19260		15.17590			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.43130		15.40190			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.92640		15.87470			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.43250		16.38750			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.56040		16.51720			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			16.69390		16.65240			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,006,127,421.20</b>	<b>71,306</b>	<b>1,475,456</b>
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Put			187.56600	182.247	21.50	0.6697	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Call			66.86600	58.847	21.50	0.3303	0.00	0	10,000
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put			506.48540	510.197	20.90	0.8768	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call			24.98540	24.497	20.90	0.1232	0.00	0	300
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put			653.63630	657.527	21.31	0.9341	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call			12.13630	11.827	21.31	0.0659	0.00	0	50
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			18.48130	17.440	20.38	0.0880	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			579.28130	573.640	20.38	0.9120	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,679.37290	3,684.005	48.99	0.9992	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.17290	0.204	48.99	0.0008	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,317.97690	1,311.648	24.12	0.9933	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			2.57690	1.248	24.12	0.0067	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			26.28030	23.892	19.15	0.1096	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			561.68030	554.292	19.15	0.8904	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			0.00000	474.742	19.62	0.7614	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			0.00000	74.442	19.62	0.2386	2,233,269.00	30,000	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			58.70270	45.489	17.25	0.1750	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			493.30270	475.189	17.25	0.8250	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			195.20540	203.436	21.40	0.3703	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			432.90540	436.336	21.40	0.6297	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			96.61730	104.240	21.34	0.2235	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			666.61730	669.439	21.34	0.7765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,359.24870	2,354.774	27.34	0.9928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			83.22030	89.823	23.78	0.1830	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,133.08710	1,130.710	20.93	0.9241	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			26.08710	28.510	20.93	0.0759	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,066.47590	3,071.727	30.07	0.9899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.47590	3.927	30.07	0.0101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,024.06650	1,023.279	21.05	0.8975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			3.23030	3.586	25.57	0.0103	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			927.17940	928.261	21.16	0.8684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			50.17940	56.061	21.16	0.1316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			296.36230	307.067	22.06	0.4763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			369.36230	384.867	22.06	0.5237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			976.22030	987.623	23.78	0.8170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.45050	3.893	30.26	0.0100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			309.11200	319.834	21.99	0.4900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			352.11200	367.634	21.99	0.5100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,956.05100	3,961.122	35.93	0.9926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.05100	3.322	35.93	0.0074	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,110.23030	2,105.785	25.57	0.9897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			319.14100	334.623	21.88	0.4822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,026.51150	3,031.774	29.80	0.9897	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.51150	3.974	29.80	0.0103	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			176.87220	186.393	22.80	0.3294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			599.87220	614.193	22.80	0.6706	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,096.45050	3,101.693	30.26	0.9900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			4.24200	4.849	28.09	0.0130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			185.17370	194.853	22.74	0.3408	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			578.17370	592.653	22.74	0.6592	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			825.44310	829.007	21.28	0.8314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			68.44310	76.807	21.28	0.1686	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			336.14100	346.823	21.88	0.5178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			274.71030	289.840	21.81	0.4401	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,136.41820	3,141.650	30.53	0.9902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.41820	3.850	30.53	0.0098	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			15.50070	17.460	26.03	0.0432	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,908.50070	1,915.260	26.03	0.9568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,717.24200	2,722.649	28.09	0.9870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,186.38010	3,191.599	30.86	0.9904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			800.73250	804.986	21.31	0.8213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			73.73250	82.786	21.31	0.1787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,449.43060	2,455.129	27.41	0.9808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			6.43060	7.329	27.41	0.0192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			381.71030	392.040	21.81	0.5599	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			3.37280	3.789	30.92	0.0096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,196.37280	3,201.589	30.92	0.9904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			3.36570	3.779	30.99	0.0095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,206.36570	3,211.579	30.99	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.38010	3.799	30.86	0.0096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			423.62380	438.986	22.25	0.5640	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			324.32210	339.833	21.88	0.4869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			331.32210	342.033	21.88	0.5131	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,522.93890	1,531.070	25.03	0.9224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			29.93890	33.270	25.03	0.0776	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			98.24830	105.485	23.58	0.2090	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			256.87900	267.418	22.27	0.4316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			429.87900	445.218	22.27	0.5684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,554.73980	1,550.244	21.61	0.9753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			7.73980	8.044	21.61	0.0247	35,392.28	4,400	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			260.62380	271.185	22.25	0.4360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			48.85250	54.548	21.15	0.1288	741,854.16	13,600	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			242.91330	257.663	21.75	0.4075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			419.91330	429.863	21.75	0.5925	1,891,397.64	4,400	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			125.03020	136.899	21.49	0.2614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			632.03020	639.099	21.49	0.7386	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			891.24830	903.284	23.58	0.7910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			4.36470	4.729	24.16	0.0139	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			175.70800	189.175	21.61	0.3299	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call		522.70800	531.375	21.61	0.6701	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		1,359.06090	1,354.760	20.69	0.9620	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		12.06090	12.560	20.69	0.0380	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		935.85250	936.748	21.15	0.8712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		4.10600	4.470	24.44	0.0131	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		1,368.65520	1,364.305	20.68	0.9632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		11.65520	12.105	20.68	0.0368	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		158.75150	167.879	22.95	0.3037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		651.75150	665.679	22.95	0.6963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,911.36470	1,906.929	24.16	0.9861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		215.32130	225.463	22.53	0.3807	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		46.28300	51.616	21.13	0.1232	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		953.28300	953.816	21.13	0.8768	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		190.25820	204.069	21.65	0.3478	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		497.25820	506.269	21.65	0.6522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,951.10600	1,946.670	24.44	0.9869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		151.49950	160.448	23.02	0.2931	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		115.71920	123.584	23.38	0.2378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		808.71920	821.384	23.38	0.7622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		40.33080	44.813	21.08	0.1100	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		997.33080	997.013	21.08	0.8900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		508.32130	523.263	22.53	0.6193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		35.01240	38.728	21.03	0.0977	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		52.91910	59.183	21.18	0.1374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		909.91910	911.383	21.18	0.8626	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		970.82280	971.005	21.11	0.8822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		43.82280	48.805	21.11	0.1178	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		674.49950	688.248	23.02	0.7069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		47.55390	53.066	21.14	0.1260	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,428.33300	1,436.908	24.78	0.9103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		35.33300	39.108	24.78	0.0897	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,712.96770	1,708.515	22.75	0.9809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		5.96770	6.315	22.75	0.0191	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		1,042.01240	1,040.928	21.03	0.9023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		77.43080	86.957	21.33	0.1856	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		431.27360	441.097	21.73	0.6018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		234.27360	248.897	21.73	0.3982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,465.99650	1,461.458	20.98	0.9712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		8.99650	9.258	20.98	0.0288	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		944.55390	945.266	21.14	0.8740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		69.16230	75.081	24.00	0.1574	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		562.31430	570.420	21.57	0.6965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		155.31430	168.220	21.57	0.3035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,901.43220	1,896.996	24.09	0.9858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		4.43220	4.796	24.09	0.0142	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		784.43080	789.157	21.33	0.8144	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.24870	2.574	27.34	0.0072	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			99.16760	109.899	21.41	0.2219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			706.16760	712.099	21.41	0.7781	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,614.01320	1,609.538	22.04	0.9776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			7.01320	7.338	22.04	0.0224	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,072.16230	1,082.881	24.00	0.8426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			37.06650	41.079	21.05	0.1025	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,081.00160	1,091.658	24.02	0.8448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			68.00160	73.858	24.02	0.1552	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,143.51020	2,149.711	26.63	0.9697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			10.51020	11.911	26.63	0.0303	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			112.39650	126.764	21.53	0.2337	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			728.59650	738.264	21.53	0.7663	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,907.59170	3,912.712	34.21	0.9909	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			3.79170	4.211	34.21	0.0091	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			160.52590	173.743	20.75	0.2877	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			648.42590	656.943	20.75	0.7123	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			826.18120	837.743	22.20	0.7272	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			158.68120	165.543	22.20	0.2728	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			603.63260	616.460	21.61	0.6303	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			236.13260	244.260	21.61	0.3697	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			114.48400	122.410	19.85	0.2156	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			826.28400	829.610	19.85	0.7844	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			275.86330	284.416	20.04	0.3896	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			522.36330	526.316	20.04	0.6104	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			807.65120	812.954	20.89	0.6929	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			205.75120	206.554	20.89	0.3071	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			899.98350	905.199	21.11	0.7263	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			178.08350	178.799	21.11	0.2737	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,038.76940	1,037.960	19.25	0.8449	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			80.66940	84.360	19.25	0.1551	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			448.11660	452.739	19.85	0.5095	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			388.61660	388.639	19.85	0.4905	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			303.23520	305.974	19.46	0.3943	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			548.33520	546.574	19.46	0.6057	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			167.92380	168.494	18.87	0.2555	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			812.32380	808.494	18.87	0.7445	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			585.19400	579.744	19.04	0.6156	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			306.09400	305.144	19.04	0.3844	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			323.62430	322.577	19.06	0.3990	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			562.72430	557.177	19.06	0.6010	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			316.07200	315.594	18.73	0.3821	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			611.37200	606.494	18.73	0.6179	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,061.72700	1,058.137	18.18	0.8115	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			122.82700	123.337	18.18	0.1885	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,077.52830	1,073.968	18.18	0.8165	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			118.62830	119.168	18.18	0.1835	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			129.33030	129.794	18.18	0.1961	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,038.23030	1,034.594	18.18	0.8039	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			961.74110	957.930	18.18	0.7772	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			152.84110	153.130	18.18	0.2228	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,678.20070	1,679.540	21.34	0.8553	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			99.40070	96.640	21.34	0.1447	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,759.03840	1,760.537	21.46	0.8670	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			90.23840	87.637	21.46	0.1330	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,186.93510	1,187.421	20.41	0.7608	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			131.94200	128.722	20.94	0.1849	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,678.18640	1,674.541	18.93	0.9317	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			36.98640	37.441	18.93	0.0683	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			178.13510	174.522	20.41	0.2392	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,252.99130	1,249.752	18.15	0.8635	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			81.79130	82.652	18.15	0.1365	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			100.36950	101.129	18.16	0.1604	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,161.56950	1,158.229	18.16	0.8396	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,440.74200	1,441.622	20.94	0.8151	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			290.04430	290.115	18.20	0.3456	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			712.64430	708.815	18.20	0.6544	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.00000	681.047	18.22	0.6353	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			0.00000	317.747	18.22	0.3647	597,364.17	1,880	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			0.00000	1,052.730	19.84	0.7129	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.00000	226.030	19.84	0.2871	424,936.59	1,880	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			0.00000	110.088	17.94	0.1667	206,964.50	1,880	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.00000	1,173.388	17.94	0.8333	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			334.49370	338.583	18.09	0.3761	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			670.79370	671.083	18.09	0.6239	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			484.44440	484.401	18.33	0.4713	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			523.04440	519.201	18.33	0.5287	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			476.67530	476.705	18.29	0.4635	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			539.87530	536.205	18.29	0.5365	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			488.81430	488.816	18.29	0.4691	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			534.21430	530.616	18.29	0.5309	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			490.85250	490.838	17.99	0.4547	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			583.55250	580.138	17.99	0.5453	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			211.45320	212.424	17.43	0.2572	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			986.35320	984.024	17.43	0.7428	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			184.88920	185.961	17.41	0.2320	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,062.08920	1,059.761	17.41	0.7680	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			0.00000	588.440	17.94	0.4873	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.00000	561.840	17.94	0.5127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,426.00680	1,424.066	16.97	0.8511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			110.30680	111.566	16.97	0.1489	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,389.68360	1,389.794	19.61	0.7366	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			245.38360	242.294	19.61	0.2634	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,113.94580	1,113.926	19.03	0.6717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,230.92610	3,233.995	22.04	0.9376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,240.44200	3,243.544	22.05	0.9381	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			47.11480	46.950	22.04	0.0630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,221.41480	3,224.450	22.04	0.9370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			408.10100	404.820	18.54	0.3986	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			882.40100	882.320	18.54	0.6014	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			46.62610	46.495	22.04	0.0624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			808.06170	807.970	18.38	0.5750	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,480.20060	1,480.365	19.79	0.7545	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			225.90060	222.865	19.79	0.2455	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			655.61060	652.487	17.68	0.5622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			499.91060	499.987	17.68	0.4378	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			46.14200	46.044	22.05	0.0619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			206.47940	203.507	19.99	0.2272	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			655.98670	655.908	18.02	0.5138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			531.68670	528.408	18.02	0.4862	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			512.16660	508.886	18.10	0.4730	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			686.46660	686.386	18.10	0.5270	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			443.76170	440.470	18.38	0.4250	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			500.76940	497.481	18.14	0.4653	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			636.26510	633.103	17.72	0.5512	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			520.56510	520.603	17.72	0.4488	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			311.14260	311.618	17.26	0.3215	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			886.84260	884.118	17.26	0.6785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,580.77940	1,581.007	19.99	0.7728	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			420.74960	417.463	18.48	0.4081	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			508.34300	505.058	18.11	0.4704	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			692.64300	692.558	18.11	0.5296	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			959.44050	959.371	18.71	0.6267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			375.14050	371.871	18.71	0.3733	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			705.06940	704.981	18.14	0.5347	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			445.47760	445.660	17.57	0.4072	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,000.28750	1,996.979	17.75	0.9329	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			44.58750	44.479	17.75	0.0671	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			995.30620	995.246	18.78	0.6379	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			361.00620	357.746	18.78	0.3621	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			855.04960	854.963	18.48	0.5919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			100.01930	101.298	16.95	0.1379	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			318.95100	319.408	17.28	0.3270	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			874.65100	871.908	17.28	0.6730	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,250.51480	1,248.426	17.03	0.8066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			154.81480	155.926	17.03	0.1934	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			711.17760	708.160	17.57	0.5928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			59.39260	59.750	17.40	0.0875	0.00	0	3,000



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	13.60	Call			975.49600	972.886	17.12	0.7161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			259.79600	260.386	17.12	0.2839	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,031.68160	1,031.631	18.85	0.6488	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			347.38160	344.132	18.85	0.3512	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,475.71930	1,473.798	16.95	0.8621	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			527.72970	524.450	18.04	0.4835	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			931.12350	931.049	18.65	0.6177	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			386.82350	383.549	18.65	0.3823	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,229.66460	1,229.692	19.28	0.7010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			285.36460	282.192	19.28	0.2990	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,805.09260	1,802.250	17.40	0.9125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			737.59590	734.628	17.52	0.6067	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			228.47030	229.227	17.10	0.2587	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,044.17030	1,041.727	17.10	0.7413	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			1,987.32510	1,988.028	20.63	0.8345	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			143.02510	140.528	20.63	0.1655	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			662.02970	661.950	18.04	0.5165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			47.11870	47.086	17.68	0.0706	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,115.54890	1,113.250	17.07	0.7656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			199.84890	200.750	17.07	0.2344	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			786.99720	784.113	17.43	0.6317	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			381.29720	381.613	17.43	0.3683	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			421.89590	422.128	17.52	0.3933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			510.18100	510.238	17.70	0.4433	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,342.47440	2,338.729	18.35	0.9586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			26.77440	26.229	18.35	0.0414	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,846.47010	1,847.001	20.42	0.8154	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			162.17010	159.501	20.42	0.1846	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,962.81870	1,959.585	17.68	0.9294	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			238.10520	235.034	19.67	0.2568	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,227.46000	1,225.340	17.03	0.8000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			161.76000	162.840	17.03	0.2000	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,368.98150	1,367.006	16.99	0.8376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			123.28150	124.506	16.99	0.1624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			645.88100	642.738	17.70	0.5567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			54.02760	54.209	17.52	0.0802	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,631.73690	1,631.996	20.09	0.7815	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			197.43690	194.496	20.09	0.2185	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			966.57090	966.504	18.72	0.6290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			372.27090	369.004	18.72	0.3710	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,422.40520	1,422.534	19.67	0.7432	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			319.64580	316.426	19.03	0.3283	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,130.13930	1,127.868	17.07	0.7704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			194.43930	195.368	17.07	0.2296	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			173.82640	174.852	17.05	0.2111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,189.52640	1,187.352	17.05	0.7889	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,869.72760	1,866.709	17.52	0.9198	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			763.40980	763.324	18.14	0.5461	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			501.70980	498.624	18.14	0.4539	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			598.28950	598.194	17.42	0.4519	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			705.38950	702.594	17.42	0.5481	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,046.43630	1,046.396	18.38	0.6109	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			445.83630	443.097	18.38	0.3891	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,675.89080	1,675.882	19.63	0.7472	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			265.29080	262.582	19.63	0.2528	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,214.85570	1,214.758	18.65	0.6503	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			395.55570	392.858	18.65	0.3497	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			369.78570	369.778	16.80	0.3292	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			980.48570	977.878	16.80	0.6708	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,551.29640	1,551.181	19.31	0.7209	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			301.99640	299.281	19.31	0.2791	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.00000	969.438	16.78	0.6585	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			0.00000	400.938	16.78	0.3415	753,763.25	1,880	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			0.00000	1,526.206	19.16	0.7075	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.00000	324.707	19.16	0.2925	1,220,896.44	3,760	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			0.00000	102.673	16.46	0.1221	386,049.35	3,760	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			0.00000	1,791.173	16.46	0.8779	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			670.15880	670.051	17.40	0.4685	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			705.75880	703.151	17.40	0.5315	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,630.58240	1,630.400	19.30	0.7217	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			312.98240	310.300	19.30	0.2783	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			728.70510	728.541	17.48	0.4896	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			671.10510	668.441	17.48	0.5104	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,798.76430	1,796.001	16.38	0.8757	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			106.36430	106.101	16.38	0.1243	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			617.25960	617.071	17.24	0.4433	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			761.85960	759.271	17.24	0.5567	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,370.91600	1,371.223	18.69	0.6561	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			421.61600	419.723	18.69	0.3439	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			392.43680	393.487	16.62	0.3233	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,073.13680	1,071.987	16.62	0.6767	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,735.50000	1,735.660	19.37	0.7230	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			326.20000	324.160	19.37	0.2770	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,039.62220	3,036.813	16.19	0.9750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			18.32220	17.613	16.19	0.0250	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,196.77750	2,194.191	16.05	0.9125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			75.47750	74.991	16.05	0.0875	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,256.25620	2,256.919	19.96	0.7814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			257.55620	256.119	19.96	0.2186	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			877.31100	878.341	17.63	0.5123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			688.61100	687.541	17.63	0.4877	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,520.54120	1,519.671	16.27	0.7942	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	13.22	Put			219.24120	220.471	16.27	0.2058	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,448.81920	1,449.636	18.73	0.6564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			440.11920	438.836	18.73	0.3436	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,557.89340	1,557.013	16.25	0.8031	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			206.59340	207.813	16.25	0.1969	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,952.58710	1,953.294	19.56	0.7413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			313.88710	312.494	19.56	0.2587	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,334.84270	1,333.995	16.40	0.7451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			293.54270	294.795	16.40	0.2549	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,230.51270	2,231.175	19.93	0.7783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			261.81270	260.375	19.93	0.2217	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,013.91600	1,013.021	16.79	0.6367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			492.61600	493.821	16.79	0.3633	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,372.98460	1,373.823	18.58	0.6410	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			464.28460	463.023	18.58	0.3590	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,348.60520	1,347.760	16.39	0.7490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			287.30520	288.560	16.39	0.2510	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,162.22890	2,162.901	19.84	0.7699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			273.52890	272.101	19.84	0.2301	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			961.04930	960.139	16.91	0.6151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			539.74930	540.939	16.91	0.3849	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,021.41260	3,022.072	20.91	0.8542	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			162.71260	161.272	20.91	0.1458	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,677.48430	2,678.129	20.49	0.8257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			198.78430	197.329	20.49	0.1743	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,930.13680	2,930.790	20.80	0.8472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			171.43680	169.990	20.80	0.1528	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,109.25460	1,108.376	16.60	0.6734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			417.95460	419.176	16.60	0.3266	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,157.77170	1,156.905	16.54	0.6903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			386.47170	387.705	16.54	0.3097	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,866.55680	2,867.208	20.72	0.8421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			177.85680	176.408	20.72	0.1579	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,103.45290	1,102.577	16.61	0.6712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			422.15290	423.377	16.61	0.3288	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			2,322.48000	2,319.727	16.03	0.9268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			61.18000	60.527	16.03	0.0732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,069.15710	1,068.276	16.68	0.6583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			447.85710	449.076	16.68	0.3417	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,331.54620	2,328.784	16.02	0.9277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			60.24620	59.584	16.02	0.0723	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,368.66570	2,369.320	20.10	0.7944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			239.96570	238.520	20.10	0.2056	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,606.16200	2,606.808	20.40	0.8190	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			207.46200	206.008	20.40	0.1810	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			886.12110	885.178	17.08	0.5829	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	14.25	Put			614.82110	615.978	17.08	0.4171	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			140.54020	139.169	21.42	0.1268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,329.24020	3,329.968	21.42	0.8732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			141.75390	140.379	21.39	0.1279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,310.45390	3,311.179	21.39	0.8721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			1,126.80110	1,125.926	16.56	0.6798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			405.50110	406.726	16.56	0.3202	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			141.14530	139.772	21.40	0.1274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,319.84530	3,320.572	21.40	0.8726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,136.76570	2,137.442	19.80	0.7666	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			278.06570	276.642	19.80	0.2334	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,141.16520	1,142.081	18.15	0.5874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			552.46520	551.281	18.15	0.4126	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,227.93040	1,227.079	16.48	0.7130	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			346.63040	347.879	16.48	0.2870	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,649.62200	1,648.711	16.19	0.8239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			178.32200	179.511	16.19	0.1761	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,108.49410	2,106.067	16.08	0.9013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			87.19410	86.867	16.08	0.0987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,533.78720	3,531.274	17.72	0.9835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			12.48720	12.074	17.72	0.0165	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,689.25420	1,688.159	16.18	0.8320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			167.95420	168.959	16.18	0.1680	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,561.65590	2,558.740	15.97	0.9488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			40.35590	39.540	15.97	0.0512	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,721.28200	1,720.048	16.17	0.8383	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			159.98200	160.848	16.17	0.1617	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,162.09700	1,163.009	18.18	0.5927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			543.39700	542.209	18.18	0.4073	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,893.93070	1,892.054	16.13	0.8694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			122.63070	122.854	16.13	0.1306	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,425.92240	1,426.748	18.68	0.6519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			447.22240	445.948	18.68	0.3481	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,189.32330	1,188.464	16.51	0.7007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			368.02330	369.264	16.51	0.2993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,461.85970	1,461.001	16.31	0.7795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			240.55970	241.801	16.31	0.2205	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			940.48610	941.487	17.76	0.5318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			651.78610	650.687	17.76	0.4682	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,519.29290	1,520.470	18.82	0.6606	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			445.39290	444.571	18.82	0.3394	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			414.12550	415.948	16.57	0.3185	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,160.22550	1,160.048	16.57	0.6815	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,901.75040	1,902.755	19.46	0.7243	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			347.85040	346.856	19.46	0.2757	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			493.15730	495.016	16.75	0.3554	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	02/07/2018	Foreign Exchange Option	13.98	Call			1,065.95730	1,065.816	16.75	0.6446	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			428.41650	431.157	16.55	0.3152	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,221.81650	1,222.657	16.55	0.6848	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			1,767.42140	1,769.249	19.10	0.6849	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			429.82140	429.849	19.10	0.3151	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			606.74620	609.546	16.94	0.3918	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1,019.14620	1,020.146	16.94	0.6082	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,595.09560	1,597.043	18.81	0.6559	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			477.49560	477.643	18.81	0.3441	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			895.92970	896.781	17.24	0.5573	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			743.52970	746.181	17.24	0.4427	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			658.52890	661.278	17.06	0.4112	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			973.22890	974.178	17.06	0.5888	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,672.07580	1,674.156	18.90	0.6643	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			470.27580	470.556	18.90	0.3357	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			434.78640	437.959	16.53	0.3133	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,252.98640	1,254.359	16.53	0.6867	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,071.93320	2,073.730	19.49	0.7251	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			370.13320	370.131	19.49	0.2749	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.00000	410.799	19.31	0.2962	1,228,288.11	2,990	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			0.00000	72.850	15.26	0.0808	273,915.25	3,760	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			0.00000	2,385.150	15.26	0.9192	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			0.00000	1,238.769	16.56	0.6765	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			0.00000	466.468	16.56	0.3235	876,960.78	1,880	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			0.00000	1,958.499	19.31	0.7038	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			849.35130	852.612	17.38	0.4657	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			876.85130	878.412	17.38	0.5343	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			385.20930	386.153	19.60	0.2705	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,847.86540	1,850.574	19.05	0.6715	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			486.16540	487.474	19.05	0.3285	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			454.26850	458.630	16.53	0.3085	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,342.56850	1,345.530	16.53	0.6915	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,266.90930	2,269.253	19.60	0.7295	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,046.87220	2,046.220	15.47	0.8509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			169.77220	170.120	15.47	0.1491	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,746.45340	3,743.994	16.40	0.9790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.35340	17.894	16.40	0.0210	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,183.84590	1,187.629	17.89	0.5356	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			770.94590	773.729	17.89	0.4644	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,328.50640	2,325.781	14.87	0.9000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			101.40640	99.681	14.87	0.1000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,914.05780	1,916.925	19.06	0.6711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			501.15780	503.026	19.06	0.3289	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,781.14420	1,784.163	18.86	0.6509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			538.24420	540.263	18.86	0.3491	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,835.50970	1,838.460	18.94	0.6594	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			522.60970	524.560	18.94	0.3406	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,963.41290	1,963.668	15.66	0.8339	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			196.31290	197.568	15.66	0.1661	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			407.41210	412.311	16.43	0.2799	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,484.51210	1,488.411	16.43	0.7201	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,433.61470	1,437.513	16.47	0.7064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			436.51470	441.413	16.47	0.2936	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,237.45420	2,235.241	15.06	0.8855	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			120.35420	119.141	15.06	0.1145	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			876.37770	879.400	17.57	0.5109	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			999.27770	1,003.300	17.57	0.4891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,636.58790	2,638.787	19.96	0.7606	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			343.68790	344.887	19.96	0.2394	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,204.90740	2,202.913	15.12	0.8800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			127.80740	126.813	15.12	0.1200	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			872.51050	875.526	17.58	0.5092	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,005.41050	1,009.426	17.58	0.4908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			868.66540	871.669	17.59	0.5076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,011.56540	1,015.569	17.59	0.4924	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,998.77430	2,001.761	19.16	0.6764	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			500.97430	503.261	19.16	0.3236	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			469.16480	474.472	16.52	0.3040	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,421.36480	1,425.972	16.52	0.6960	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,445.17110	2,447.704	19.70	0.7333	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			397.37110	399.204	19.70	0.2667	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			803.96950	809.429	17.11	0.4143	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,127.76950	1,133.229	17.11	0.5857	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,139.46130	1,144.236	17.70	0.5027	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			902.36130	907.236	17.70	0.4973	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,161.88500	2,165.166	19.23	0.6803	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			519.38500	522.766	19.23	0.3197	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			485.32870	491.580	16.51	0.2988	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,512.82870	1,519.180	16.51	0.7012	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,611.36320	2,614.109	19.76	0.7330	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			418.86320	421.709	19.76	0.2670	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			0.00000	1,495.926	16.53	0.6924	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			0.00000	516.726	16.53	0.3076	971,444.69	1,880	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			0.00000	2,436.905	19.52	0.7112	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			0.00000	466.105	19.52	0.2888	1,752,555.18	3,760	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.00000	38.272	13.78	0.0443	143,901.59	3,760	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			0.00000	2,977.472	13.78	0.9557	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,019.93720	1,025.194	17.46	0.4659	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,017.13720	1,022.794	17.46	0.5341	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,335.71290	2,337.842	19.37	0.6853	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			534.21290	537.542	19.37	0.3147	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			500.09410	506.127	16.52	0.2941	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	30/11/2018	Foreign Exchange Option	13.80	Call			1,598.59410	1,605.827	16.52	0.7059	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,839.89030	2,841.385	19.95	0.7390	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			428.39030	431.084	19.95	0.2610	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,015.08550	1,021.318	17.75	0.5144	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,170.58550	1,173.718	17.75	0.4856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,022.69780	1,028.961	17.73	0.5173	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,158.19780	1,161.361	17.73	0.4827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,018.88750	1,025.132	17.74	0.5158	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,164.38750	1,167.532	17.74	0.4842	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,510.13410	2,508.993	19.61	0.6869	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			558.23410	562.693	19.61	0.3131	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			514.52590	519.385	16.58	0.2884	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,692.62590	1,703.085	16.58	0.7116	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,051.42650	3,049.758	20.23	0.7397	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			449.52650	453.458	20.23	0.2603	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,192.64340	1,191.602	17.87	0.4601	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,183.74340	1,194.702	17.87	0.5399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,185.43580	1,198.472	18.11	0.5243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,339.53580	1,335.872	18.11	0.4757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,192.95190	1,206.053	18.09	0.5267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,327.05190	1,323.453	18.09	0.4733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,773.98920	1,791.863	16.87	0.6914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			648.08920	649.263	16.87	0.3086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,189.18750	1,202.253	18.10	0.5255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,333.28750	1,329.653	18.10	0.4745	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,852.20750	1,878.005	17.23	0.6695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			820.30750	816.705	17.23	0.3305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,846.99050	1,872.759	17.24	0.6683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			825.09050	821.459	17.24	0.3317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,857.44610	1,883.265	17.22	0.6707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			815.54610	811.965	17.22	0.3293	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,895.41920	4,851.556	22.07	0.7122	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			770.11920	777.956	22.07	0.2878	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,707.56730	1,740.854	18.55	0.5639	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,642.86730	1,624.454	18.55	0.4361	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,703.84240	1,737.001	18.56	0.5629	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,649.14240	1,630.601	18.56	0.4371	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,711.30210	1,744.718	18.55	0.5648	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,636.60210	1,618.318	18.55	0.4352	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,488.03980	2,529.640	18.21	0.6628	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,270.53980	1,267.140	18.21	0.3372	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,483.59010	2,525.142	18.22	0.6619	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,276.09010	1,272.642	18.22	0.3381	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,492.50050	2,534.139	18.20	0.6636	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,265.00050	1,261.639	18.20	0.3364	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,381.84690	1,379.524	18.43	0.3453	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,529.04690	2,569.924	18.43	0.6547	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,668.56340	2,708.195	18.38	0.6650	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,366.16340	1,364.295	18.38	0.3350	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,664.23670	2,703.783	18.39	0.6643	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,371.83670	1,369.883	18.39	0.3357	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,672.90050	2,712.606	18.37	0.6658	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,360.50050	1,358.706	18.37	0.3342	0.00	0	0
<b>Total \$ / R Option</b>												<b>13,738,952.99</b>	<b>85,470</b>	<b>3,874,942</b>
<b>Total \$ / R</b>												<b>1,019,866,374.19</b>	<b>156,776</b>	<b>5,350,398</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.10220		14.10700			0.0000	423,066.00	30	758
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.31250		14.31570			0.0000	0.00	0	28
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.51920		14.52130			0.0000	0.00	0	14
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.72610		14.72710			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.19000		15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.43130		15.40190			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>423,066.00</b>	<b>30</b>	<b>800</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			52,919.09320	53,776.798	21.61	0.6746	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			17,219.09320	18,556.798	21.61	0.3254	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			52,270.79930	53,137.481	21.61	0.6701	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			17,570.79930	18,917.481	21.61	0.3299	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			53,572.14480	54,420.726	21.60	0.6790	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			16,872.14480	18,200.726	21.60	0.3210	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			89,915.28150	89,644.506	17.24	0.6839	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			30,345.28150	30,394.506	17.24	0.3161	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			89,298.29080	89,026.652	17.25	0.6812	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			30,728.29080	30,776.652	17.25	0.3188	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			90,535.23360	90,265.314	17.23	0.6866	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			29,965.23360	30,015.314	17.23	0.3134	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			105,233.40010	105,144.826	16.71	0.6518	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			46,103.40010	46,224.826	16.71	0.3482	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			104,677.28960	104,588.537	16.72	0.6496	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			46,547.28960	46,668.537	16.72	0.3504	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			105,791.90600	105,703.099	16.70	0.6540	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			45,661.90600	45,783.099	16.70	0.3460	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			126,555.41250	126,936.618	16.63	0.6575	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			54,845.41250	55,326.618	16.63	0.3425	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			126,011.15870	126,391.677	16.64	0.6557	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			55,301.15870	55,781.677	16.64	0.3443	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			127,103.69250	127,485.069	16.62	0.6593	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			54,393.69250	54,875.069	16.62	0.3407	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			2,828.83610	2,803.849	0.26	0.6894	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			1,510.99550	1,485.183	0.24	0.5005	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			1,510.99550	1,485.183	0.24	0.4995	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	14/12/2018	Foreign Exchange Option		15.20	Call			1,125.18860	1,098.751	0.25	0.3988	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			2,125.18860	2,098.751	0.25	0.6012	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			828.83610	803.849	0.26	0.3106	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			185,220.75420	187,800.479	17.23	0.6695	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			82,030.75420	81,670.479	17.23	0.3305	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			184,699.04830	187,275.923	17.24	0.6683	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			82,509.04830	82,145.923	17.24	0.3317	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			185,744.60630	188,326.473	17.22	0.6707	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			81,554.60630	81,196.473	17.22	0.3293	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>423,066.00</b>	<b>30</b>	<b>800</b>
£ / R	On 01/12/2017	Foreign Exchange Future				18.63350		18.56650			0.0000	0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Future				18.68310		18.61570			0.0000	0.00	0	10
£ / R	On 18/12/2017	Foreign Exchange Future				18.69410		18.62660			0.0000	10,468,696.00	560	213,040
£ / R	On 31/01/2018	Foreign Exchange Future				18.86390		18.79440			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future				18.96940		18.89830			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				19.01960		19.05000			0.0000	722,744.80	38	38
£ / R	On 19/03/2018	Foreign Exchange Future				19.03400		18.96270			0.0000	8,013,314.00	421	4,126
£ / R	On 18/06/2018	Foreign Exchange Future				19.36940		19.29500			0.0000	193,694.00	10	4,393
£ / R	On 17/09/2018	Foreign Exchange Future				19.70730		19.62910			0.0000	197,073.00	10	3,565
£ / R	On 14/06/2019	Foreign Exchange Future				20.52670		20.41950			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>19,595,521.80</b>	<b>1,039</b>	<b>225,199</b>
£ / R	On 01/12/2017	Foreign Exchange Option		19.19	Put			706.52690	652.214	22.44	0.7691	0.00	0	0
£ / R	On 01/12/2017	Foreign Exchange Option		19.19	Call			83.02690	95.714	22.44	0.2309	0.00	0	15,200
£ / R	On 15/12/2017	Foreign Exchange Option		18.66	Put			446.15850	424.331	22.36	0.4799	0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option		18.66	Call			401.85850	447.431	22.36	0.5201	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			1.63410	1.994	38.70	0.0034	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			6,515.03410	6,447.894	38.70	0.9966	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Put			255.10000	245.829	22.10	0.3198	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Call			681.70000	739.929	22.10	0.6802	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Put			1,281.01490	1,233.989	23.39	0.8037	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Call			107.61490	128.089	23.39	0.1963	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			1.61390	1.970	38.70	0.0033	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			6,525.01390	6,457.870	38.70	0.9967	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			1.59390	1.946	38.70	0.0033	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			6,534.99390	6,467.846	38.70	0.9967	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Put			704.49930	667.578	19.26	0.4943	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Call			588.89930	621.478	19.26	0.5057	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option		19.23	Put			938.47010	890.057	18.78	0.5353	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option		19.23	Call			606.77010	629.457	18.78	0.4647	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Put			0.00000	802.697	18.48	0.4855	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Call			0.00000	772.297	18.48	0.5145	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			1,937.95450	1,995.094	18.40	0.8441	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			185.25450	171.093	18.40	0.1559	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,579.41580	1,520.741	19.21	0.6772	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			402.11580	414.741	19.21	0.3228	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,929.82810	1,986.851	18.40	0.8428	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			187.12810	172.852	18.40	0.1572	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,921.71610	1,978.623	18.39	0.8415	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			189.01610	174.623	18.39	0.1585	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,112.84930	2,173.822	18.57	0.8684	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			150.14930	139.822	18.57	0.1316	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,836.52690	1,889.507	17.65	0.7429	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			451.52690	430.107	17.65	0.2571	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,850.44680	1,903.640	17.65	0.7455	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			445.44680	424.240	17.65	0.2545	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,843.47970	1,896.569	17.65	0.7442	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			448.47970	427.169	17.65	0.2558	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,006.72280	2,069.319	17.41	0.7151	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			617.62280	602.019	17.41	0.2849	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,000.17980	2,062.685	17.41	0.7139	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			621.07980	605.385	17.41	0.2861	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,993.64960	2,056.064	17.41	0.7128	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			624.54960	608.763	17.41	0.2872	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,729.34760	2,812.422	17.36	0.7114	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			929.84760	905.722	17.36	0.2886	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,723.14580	2,806.129	17.36	0.7106	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			933.64580	909.429	17.36	0.2894	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,716.94470	2,799.846	17.36	0.7097	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			937.44470	913.146	17.36	0.2903	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>17,400</b>
<b>Total £ / R</b>												<b>19,595,521.80</b>	<b>1,039</b>	<b>242,599</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12569		0.12562			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12824		0.12815			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13081		0.13070			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14692		0.14627			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,567.33430	1,574.919	23.64	0.9807	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			5.03430	5.919	23.64	0.0193	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			622.81540	637.545	19.14	0.8161	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			60.51540	68.545	19.14	0.1839	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			124.20600	135.307	21.48	0.2956	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			561.90600	566.307	21.48	0.7044	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,037.00060	1,049.333	19.13	0.7462	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			221.80060	225.333	19.13	0.2538	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			516.15200	526.004	20.75	0.4778	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			700.95200	702.004	20.75	0.5222	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,839.59610	1,848.436	16.52	0.9529	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			24.39610	24.436	16.52	0.0471	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			830.27270	847.929	20.47	0.5467	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			760.27270	767.429	20.47	0.4533	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			488.13480	502.516	21.69	0.3705	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,418.13480	1,422.016	21.69	0.6295	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,361.73670	1,380.800	18.85	0.7500	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			291.73670	300.300	18.85	0.2500	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,254.75520	2,340.834	19.27	0.7350	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			627.95520	648.834	19.27	0.2650	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,780.10870	1,861.202	20.87	0.6237	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,153.30870	1,169.202	20.87	0.3763	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,884.40790	2,964.678	17.38	0.8508	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			257.60790	272.678	17.38	0.1492	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	28/11/2017	Foreign Exchange Future			16.53060		16.58930			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.54990		16.60930			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.60190		16.66120			0.0000	6,341,925.80	382	110,097
€ / R	On	27/12/2017	Foreign Exchange Future			16.63680		16.69640			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.77550		16.83430			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.87940		16.93750			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.93470		17.01400			0.0000	1,066,886.10	63	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.94950		17.00740			0.0000	122,714,380.00	7,240	22,373
€ / R	On	29/03/2018	Foreign Exchange Future			16.98750		17.04540			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			17.29620		17.35370			0.0000	605,367.00	35	546
€ / R	On	17/09/2018	Foreign Exchange Future			17.65280		17.70940			0.0000	176,528.00	10	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.87950		18.89880			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>130,905,086.90</b>	<b>7,730</b>	<b>139,394</b>
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			4.53720	3.931	21.20	0.0204	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,083.83720	1,024.531	21.20	0.9796	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			300.93260	337.857	20.43	0.4759	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			390.23260	367.757	20.43	0.5241	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			72.27120	91.930	20.07	0.1792	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			431.18600	411.488	20.46	0.5418	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			774.91550	740.830	20.17	0.7545	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			113.71550	138.930	20.17	0.2455	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			631.29010	602.870	20.28	0.6788	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			170.09010	200.970	20.28	0.3212	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			933.47120	893.830	20.07	0.8208	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			2.63950	3.753	26.43	0.0090	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,109.13060	1,062.117	20.20	0.8730	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	15.60	Put		47.93060	60.217	20.20	0.1270	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call		2,534.39480	2,476.279	25.67	0.9894	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put		3.19480	4.379	25.67	0.0106	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put		299.98600	339.588	20.46	0.4582	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call		510.25580	487.012	20.38	0.6009	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call		394.90960	376.874	20.50	0.5121	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put		333.70960	374.974	20.50	0.4879	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call		3.83980	4.133	37.05	0.0076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		4,752.63980	4,812.233	37.05	0.9924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		2,663.83950	2,605.653	26.43	0.9910	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		1,445.64460	1,504.327	22.78	0.9036	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		46.06600	45.478	22.80	0.0950	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		1,454.86600	1,513.578	22.80	0.9050	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		47.63630	46.988	22.77	0.0977	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		1,436.43630	1,495.088	22.77	0.9023	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put		239.05580	275.112	20.38	0.3991	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		46.84460	46.227	22.78	0.0964	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put		62.89570	78.207	19.28	0.1450	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call		1,139.29570	1,095.007	19.28	0.8550	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put		139.35700	156.815	17.35	0.2073	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call		1,173.65700	1,132.315	17.35	0.7927	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put		357.71770	385.226	17.00	0.3589	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call		885.21770	854.626	17.00	0.6411	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put		0.00000	693.705	17.25	0.4990	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call		0.00000	618.405	17.25	0.5010	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		2,196.68270	2,144.619	17.13	0.9173	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		59.28270	65.119	17.13	0.0827	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		23.08320	24.838	18.81	0.0334	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		3,030.48320	2,974.338	18.81	0.9666	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		653.26950	689.069	17.17	0.4926	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		660.66950	638.569	17.17	0.5074	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		2,206.05580	2,153.921	17.15	0.9181	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		58.65580	64.421	17.15	0.0819	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		2,029.10210	1,978.457	16.78	0.9012	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		71.70210	78.957	16.78	0.0988	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		1,982.97000	1,932.762	16.69	0.8962	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		75.57000	83.262	16.69	0.1038	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		2,215.43660	2,163.231	17.17	0.9189	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		58.03660	63.731	17.17	0.0811	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		411.47280	439.816	16.80	0.3714	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		918.87280	889.316	16.80	0.6286	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		984.27950	953.161	16.72	0.6552	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		366.87950	393.661	16.72	0.3448	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		780.06850	818.219	17.30	0.5299	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		615.46850	595.719	17.30	0.4701	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		180.06580	193.162	15.85	0.1655	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,025.50410	1,981.223	15.85	0.8332	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			181.80410	195.023	15.85	0.1668	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			178.34370	191.315	15.85	0.1642	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3,149.46520	3,094.888	16.30	0.9483	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			45.76520	48.688	16.30	0.0517	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,648.74760	1,611.106	15.93	0.7596	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			295.04760	314.906	15.93	0.2404	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,033.76580	1,989.362	15.85	0.8345	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			119.04630	117.469	21.26	0.0958	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,415.73940	3,360.095	16.40	0.9624	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			32.03940	33.894	16.40	0.0376	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,348.50640	1,316.104	16.03	0.6838	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			434.80640	459.904	16.03	0.3162	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,042.04370	1,997.515	15.85	0.8358	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			468.34660	459.083	18.04	0.3204	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,630.76690	3,573.622	16.74	0.9693	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			27.06690	27.422	16.74	0.0307	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,244.38660	2,197.140	15.94	0.8647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			140.68660	150.940	15.94	0.1353	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,395.34630	4,451.269	21.26	0.9042	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,378.86790	3,433.198	19.90	0.8568	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			182.56790	179.398	19.90	0.1432	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,724.64660	1,772.883	18.04	0.6796	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,172.90520	4,229.868	20.49	0.8411	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			252.30520	252.668	20.49	0.1589	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,340.92300	1,316.508	16.16	0.6142	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,335.73460	1,311.412	16.17	0.6126	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			736.33460	768.612	16.17	0.3874	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,330.56320	1,306.339	16.17	0.6111	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			731.52300	763.708	16.16	0.3858	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,510.80590	3,463.858	15.44	0.9449	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			741.16320	773.539	16.17	0.3889	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			51.40590	61.058	15.44	0.0551	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			2,037.20600	2,000.733	15.70	0.7766	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			327.80600	347.933	15.70	0.2234	0.00	0	41,516
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,658.18180	2,653.076	15.98	0.7473	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			619.38180	633.576	15.98	0.2527	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,651.46130	2,646.339	15.98	0.7463	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			622.66130	636.839	15.98	0.2537	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,644.74420	2,639.614	15.98	0.7454	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			625.94420	640.114	15.98	0.2546	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>853,838</b>
<b>Total € / R</b>												<b>130,905,086.90</b>	<b>7,730</b>	<b>993,232</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.65240		10.63410			0.0000	0.00	0	10,057

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	27/12/2017	Foreign Exchange Future			10.66760		10.64920			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.80530		10.78530			0.0000	10,805.30	1	1,650
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.95850		10.93700			0.0000	0.00	0	300
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.11260		11.08980			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			11.26870		11.24400			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.63920		11.58930			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>10,805.30</b>	<b>1</b>	<b>22,819</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,234.71310	1,219.536	22.44	0.9551	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			8.63120	11.692	22.49	0.0440	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,244.53120	1,229.292	22.49	0.9560	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			8.45390	11.455	22.55	0.0431	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,254.35390	1,239.055	22.55	0.9569	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			8.81310	11.936	22.44	0.0449	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			690.01430	711.675	18.79	0.8665	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			40.81430	44.075	18.79	0.1335	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			681.37230	703.187	18.79	0.8629	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			42.17230	45.587	18.79	0.1371	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			698.69290	720.202	18.79	0.8701	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			39.49290	42.602	18.79	0.1299	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			899.03600	916.666	15.92	0.8182	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			103.73600	101.366	15.92	0.1818	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			891.09300	908.666	15.91	0.8154	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			105.79300	103.366	15.91	0.1846	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			883.18090	900.695	15.91	0.8125	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			107.88090	105.395	15.91	0.1875	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			302.05940	298.007	15.09	0.3364	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			741.03880	758.614	15.08	0.6697	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			294.03880	290.114	15.08	0.3303	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			735.03090	752.544	15.09	0.6667	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			298.03090	294.044	15.09	0.3333	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			729.05940	746.507	15.09	0.6636	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			612.25220	607.786	15.01	0.4748	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			577.86620	596.132	15.02	0.5226	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			618.06620	613.532	15.02	0.4774	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			586.26900	604.670	15.00	0.5278	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			606.46900	602.070	15.00	0.4722	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			582.05220	600.386	15.01	0.5252	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			585.09540	604.328	15.06	0.4834	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			821.09540	815.628	15.06	0.5166	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			581.40020	600.566	15.07	0.4812	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			827.40020	821.866	15.07	0.5188	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			588.81240	608.112	15.05	0.4856	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			814.81240	809.412	15.05	0.5144	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,137.87400	1,175.908	14.49	0.6563	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			548.57400	536.708	14.49	0.3437	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	14/06/2019	Foreign Exchange Option	11.01	Call			1,132.44730	1,170.091	14.49	0.6544	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			553.14730	540.891	14.49	0.3456	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,127.04720	1,164.288	14.49	0.6526	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			557.74720	545.088	14.49	0.3474	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>10,805.30</b>	<b>1</b>	<b>22,819</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.03330		11.00970			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.21030		11.18520			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.38340		11.35700			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			528.71110	556.202	19.32	0.8110	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			59.01110	62.902	19.32	0.1890	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			520.79120	548.307	19.33	0.8061	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			61.09120	65.007	19.33	0.1939	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			536.68570	564.148	19.32	0.8158	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			56.98570	60.848	19.32	0.1842	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,168.93760	1,192.901	15.60	0.8941	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			53.73760	52.601	15.60	0.1059	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,159.77580	1,183.733	15.57	0.8925	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			54.57580	53.433	15.57	0.1075	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,178.11330	1,202.081	15.64	0.8957	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			52.91330	51.781	15.64	0.1043	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			807.10310	828.290	14.79	0.6944	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			270.10310	264.890	14.79	0.3056	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			800.88300	821.990	14.80	0.6915	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			273.88300	268.590	14.80	0.3085	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			813.35900	834.620	14.79	0.6974	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			266.35900	261.220	14.79	0.3026	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.23690		14.26710			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.55430		14.58290			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.86840		14.89630			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.65110		16.63020			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			415.86700	424.743	19.88	0.6154	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			178.76700	217.843	19.88	0.3846	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			409.66710	418.847	19.88	0.6104	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			182.56710	221.947	19.88	0.3896	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
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			422.11960	430.689	19.88	0.6203	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			175.01960	213.789	19.88	0.3797	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			763.16980	771.561	16.70	0.6342	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			330.26980	367.261	16.70	0.3658	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			757.24650	765.791	16.71	0.6314	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			334.34650	371.491	16.71	0.3686	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			769.12740	777.361	16.69	0.6371	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			326.22740	363.061	16.69	0.3629	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			901.83920	907.225	16.32	0.5979	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			535.53920	568.825	16.32	0.4021	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			896.66290	902.162	16.33	0.5957	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			540.36290	573.762	16.33	0.4043	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			891.51050	897.117	16.34	0.5935	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			545.21050	578.717	16.34	0.4065	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,403.22450	2,400.784	15.42	0.7679	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			503.02450	479.684	15.42	0.2321	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,396.19740	2,393.816	15.43	0.7668	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			505.99740	482.716	15.43	0.2332	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,410.25700	2,407.758	15.42	0.7690	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			500.05700	476.658	15.42	0.2310	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.11880		2.12220			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.13730		2.14020			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.15600		2.15870			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.24420		2.24250			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,854.68010	1,825.209	21.53	0.9342	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			32.68010	37.209	21.53	0.0658	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,760.59120	1,732.505	21.45	0.9232	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			38.59120	44.505	21.45	0.0768	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,667.44570	1,640.986	21.37	0.9109	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			45.44570	52.986	21.37	0.0891	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			164.90140	168.956	17.13	0.1494	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,343.04130	2,317.020	17.41	0.8704	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			141.04130	144.020	17.41	0.1296	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,254.54600	2,229.042	17.27	0.8608	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			152.54600	156.042	17.27	0.1392	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,166.90140	2,141.956	17.13	0.8506	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,862.38790	1,844.560	16.22	0.7227	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			475.38790	484.559	16.22	0.2773	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,794.34130	1,777.010	16.22	0.7092	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			507.34130	517.011	16.22	0.2908	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,931.85090	1,913.534	16.23	0.7360	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			444.85090	453.534	16.23	0.2640	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,351.88700	3,374.143	16.60	0.7602	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			726.88700	732.144	16.60	0.2398	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,282.40390	3,304.497	16.59	0.7527	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			757.40390	762.496	16.59	0.2473	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,422.21490	3,444.607	16.61	0.7677	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			697.21490	702.607	16.61	0.2323	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.23360		2.24160			0.0000	223,360.00	100	1,150
DKK / R	On	19/03/2018	Foreign Exchange Future			2.28100		2.28890			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.32850		2.33620			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.67140		2.67150			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>223,360.00</b>	<b>100</b>	<b>1,150</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,428.13310	2,356.178	22.51	0.9643	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			12.13310	20.178	22.51	0.0357	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,329.40800	2,258.445	22.11	0.9602	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			13.40800	22.446	22.11	0.0398	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,230.84330	2,160.996	21.71	0.9556	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			14.84330	24.996	21.71	0.0444	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,528.52190	1,468.200	17.17	0.6953	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			439.52190	458.200	17.17	0.3047	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,462.84520	1,403.613	17.18	0.6787	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			473.84520	493.613	17.18	0.3213	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,595.90680	1,534.527	17.15	0.7117	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			406.90680	424.527	17.15	0.2883	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			686.88020	708.466	16.45	0.3413	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,873.69170	1,815.982	16.41	0.6851	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			611.69170	630.982	16.41	0.3149	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,810.58780	1,754.021	16.43	0.6719	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			648.58780	669.021	16.43	0.3281	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,748.88020	1,693.466	16.45	0.6587	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,495.86380	5,500.643	16.47	0.8717	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			380.86380	386.643	16.47	0.1283	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,660.35440	5,664.777	16.44	0.8813	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			345.35440	350.777	16.44	0.1187	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,577.80000	5,582.400	16.46	0.8766	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			362.80000	368.400	16.46	0.1234	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>223,360.00</b>	<b>100</b>	<b>1,150</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.80600		1.80660			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.83630		1.83660			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.86570		1.86580			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.08780		2.08070			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			616.04110	630.070	21.57	0.6431	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			250.04110	270.070	21.57	0.3569	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			555.70110	570.564	21.61	0.6073	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			289.70110	310.564	21.61	0.3927	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			680.16990	693.221	21.53	0.6781	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			214.16990	233.221	21.53	0.3219	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,282.62200	1,279.652	17.06	0.7263	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			316.62200	316.652	17.06	0.2737	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,214.86490	1,211.788	17.07	0.7063	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			348.86490	348.788	17.07	0.2937	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,352.50050	1,349.631	17.05	0.7457	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			286.50050	286.631	17.05	0.2543	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,527.23010	1,527.073	16.45	0.7019	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			469.23010	470.073	16.45	0.2981	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,466.16640	1,466.026	16.53	0.6853	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			508.16640	509.027	16.53	0.3147	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,590.15270	1,589.976	16.38	0.7182	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			432.15270	432.976	16.38	0.2818	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			455.29620	449.303	16.82	0.1725	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,688.95290	3,753.496	16.85	0.8201	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			481.95290	475.496	16.85	0.1799	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,616.59850	3,680.661	16.89	0.8125	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			509.59850	502.661	16.89	0.1875	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,762.29620	3,827.303	16.82	0.8275	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13520		0.13520			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13490		0.13440			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13390		0.13340			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13390		0.13260			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.70400		1.71140			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73440		1.74150			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.76460		1.77160			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
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90050		1.90290			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.61790		9.57500			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.74950		9.70470			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.88220		9.83580			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.98680		10.89000			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			119.98420	144.921	21.27	0.3797	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			354.98420	337.021	21.27	0.6203	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			116.99920	141.600	21.29	0.3733	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			361.99920	343.700	21.29	0.6267	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			123.03110	148.305	21.24	0.3862	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			348.03110	330.405	21.24	0.6138	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			510.76550	543.006	17.13	0.6435	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			256.06550	243.506	17.13	0.3565	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			504.97390	537.051	17.13	0.6395	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			260.27390	247.551	17.13	0.3605	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			516.60010	549.002	17.12	0.6476	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			251.90010	239.502	17.12	0.3524	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			484.01880	516.427	16.60	0.5386	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			488.21880	474.227	16.60	0.4614	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			479.48740	511.744	16.61	0.5354	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			493.68740	479.544	16.61	0.4646	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			488.58590	521.146	16.59	0.5418	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			482.78590	468.946	16.59	0.4582	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,379.86860	1,453.856	15.59	0.7328	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			409.86860	387.057	15.59	0.2672	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,373.69340	1,447.524	15.60	0.7310	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			413.69340	390.724	15.60	0.2690	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,386.06040	1,460.210	15.59	0.7345	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			406.06040	383.410	15.59	0.2655	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34240		1.34560			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.35790		1.36100			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.37390		1.37690			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.49900		1.49590			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			456.00000	424.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			356.00000	324.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			256.00000	224.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			610.00000	579.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			510.00000	479.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			410.00000	379.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			569.00000	539.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			469.00000	439.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			669.00000	639.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,759.00000	1,790.000		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			1,659.00000	1,690.000		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			1,859.00000	1,890.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32560		1.32040			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32990		1.32460			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33410		1.32870			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17730		1.18110			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18420		1.18800			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19130		1.19510			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,929.89000		24,974.09000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,350.35000		25,392.05000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/12/2017 Foreign Exchange Future			10.39710		10.40940			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.56370		10.57550			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.73080		10.74090			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			12.02250		11.99450			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Call			635.22140	630.129	20.10	0.8581	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			35.82140	43.029	20.10	0.1419	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			626.34790	621.535	20.07	0.8543	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			36.94790	44.435	20.07	0.1457	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			644.12620	638.762	20.12	0.8619	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			34.72620	41.662	20.12	0.1381	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			756.16480	747.680	15.84	0.7567	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			140.66480	143.980	15.84	0.2433	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			748.87900	740.433	15.84	0.7532	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			143.37900	146.733	15.84	0.2468	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			763.48740	754.964	15.84	0.7602	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			137.98740	141.264	15.84	0.2398	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			863.32230	857.149	15.14	0.7207	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			222.42230	226.349	15.14	0.2793	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			856.49720	850.361	15.14	0.7178	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Put			225.59720	229.561	15.14	0.2822	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Call			870.17820	863.967	15.14	0.7236	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Put			219.27820	223.167	15.14	0.2764	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			2,187.66150	2,213.752	15.42	0.8535	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			193.16150	191.252	15.42	0.1465	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			2,179.64310	2,205.715	15.42	0.8523	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			195.14310	193.215	15.42	0.1477	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			2,195.69450	2,221.806	15.42	0.8547	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			191.19450	189.306	15.42	0.1453	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 18/12/2017 Foreign Exchange Future			3.56780		3.59910			0.0000	0.00	0	4,775
TRY / R On 19/03/2018 Foreign Exchange Future			3.51580		3.55080			0.0000	0.00	0	0
TRY / R On 18/06/2018 Foreign Exchange Future			3.46080		3.49860			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.45830		3.48880			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>4,775</b>
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Call			20.66660	16.110	17.73	0.1748	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Put			161.56660	188.310	17.73	0.8252	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Call			18.80010	14.590	17.74	0.1613	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Put			169.70010	196.790	17.74	0.8387	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			22.68440	17.760	17.71	0.1889	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			153.58440	179.960	17.71	0.8111	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			134.96230	115.954	14.73	0.5111	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			104.16230	120.154	14.73	0.4889	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			129.40010	111.345	14.75	0.4977	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			108.60010	125.545	14.75	0.5023	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			140.65500	120.698	14.72	0.5246	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			99.85500	114.898	14.72	0.4754	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			92.75950	82.329	15.13	0.3336	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			254.15950	281.529	15.13	0.6664	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			89.69500	79.733	15.17	0.3254	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			261.09500	288.933	15.17	0.6746	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			95.90790	85.001	15.10	0.3419	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			247.30790	274.201	15.10	0.6581	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			305.77040	326.200	16.26	0.5052	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			262.73860	252.382	16.23	0.5058	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			293.93860	314.082	16.23	0.4942	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			258.62640	248.415	16.25	0.5003	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			299.82640	320.115	16.25	0.4997	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			254.57040	244.500	16.26	0.4948	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38950		1.39010			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37560		1.37580			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35380		1.35330			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 157 285 261.20</b>	<b>80,206</b>	<b>1,874,057</b>
<b>Total Options</b>												<b>13 738 952.99</b>	<b>85,470</b>	<b>4,746,180</b>
<b>Grand Total:</b>												<b>1,171,024,214.19</b>	<b>165,676</b>	<b>6,620,237</b>