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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2017

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			13.84360		14.01280			0.0000	0.00	0	300
\$ / R On 27/11/2017 Foreign Exchange Future			13.84600		14.01980			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			13.84830		14.02140			0.0000	0.00	0	2,190
\$ / R On 30/11/2017 Foreign Exchange Future			13.85290		14.02460			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.86200		14.03350			0.0000	0.00	0	24
\$ / R On 06/12/2017 Foreign Exchange Future			13.86660		13.95200			0.0000	0.00	0	0
\$ / R On 14/12/2017 Foreign Exchange Future			13.88490		14.05590			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.88720		14.05810			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.89400		14.06480			0.0000	1,131,902,498.00	81,467	1,053,353
\$ / R On 22/12/2017 Foreign Exchange Future			13.90320		14.07370			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.91460		14.08490			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.91920		14.08980			0.0000	0.00	0	500
\$ / R On 02/01/2018 Foreign Exchange Future			13.92840		14.09950			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.93310		14.10430			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			13.94460		14.11640			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			13.94690		14.11880			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.95150		14.12370			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			13.96080		14.13340			0.0000	0.00	0	300
\$ / R On 18/01/2018 Foreign Exchange Future			13.96540		14.13820			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			13.98150		14.15530			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.99520		14.17010			0.0000	0.00	0	1,923

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Future			13.99750		14.17260			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.00890		14.18500			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			14.01340		14.18990			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			14.02260		14.19980			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.02480		14.20230			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.02940		14.20730			0.0000	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Future			14.03170		14.20970			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.05900		14.23820			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			14.06120		14.24040			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.06350		14.24270			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			14.09280		14.27160			0.0000	0.00	0	189
\$ / R	On	19/03/2018	Foreign Exchange Future			14.10180		14.28050			0.0000	117,312,874.20	8,319	184,577
\$ / R	On	29/03/2018	Foreign Exchange Future			14.12440		14.30280			0.0000	0.00	0	699
\$ / R	On	24/04/2018	Foreign Exchange Future			14.18300		14.36070			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.18520		14.36290			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.19650		14.37400			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.21680		14.39410			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.22130		14.39850			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.22800		14.40520			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.23030		14.40740			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.26620		14.44340			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.30640		14.48430			0.0000	10,143,237.60	709	112,906
\$ / R	On	29/06/2018	Foreign Exchange Future			14.33090		14.50930			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.33760		14.51610			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.37780		14.55700			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.38670		14.56610			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.38900		14.56840			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.40240		14.58200			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.41800		14.59790			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.43140		14.61160			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.47180		14.65300			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.51030		14.69280			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.53520		14.71850			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.59640		14.78170			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.60550		14.79100			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.61000		14.79570			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.62130		14.80740			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.63940		14.82610			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.67860		14.86700			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.71260		14.90200			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.75390		14.94450			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.86070		15.05440			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.94090		15.13680			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.15450		15.35660			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.60440		15.81840			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.12660		16.34580			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	28/07/2020	Foreign Exchange Future			16.25850		16.47910			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.39620		16.61820			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,259,358,609.80</b>	<b>90,495</b>	<b>1,460,028</b>
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Put			193.51190	329.650	25.80	0.9572	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Call			36.31190	3.250	25.80	0.0428	0.00	0	10,000
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put			544.58020	705.379	26.80	0.9387	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call			24.38020	11.379	26.80	0.0613	0.00	0	300
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put			693.04630	861.244	28.76	0.9609	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call			12.84630	7.244	28.76	0.0391	0.00	0	50
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			24.68170	52.209	24.81	0.2071	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			546.08170	400.509	24.81	0.7929	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,718.83070	3,892.026	62.18	0.9989	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.23070	0.326	62.18	0.0011	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,276.62220	1,107.616	28.05	0.9782	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			2.02220	4.716	28.05	0.0218	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			32.24340	69.473	23.32	0.2418	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			526.84340	392.373	23.32	0.7582	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			505.24190	656.566	23.34	0.8397	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			68.74190	48.566	23.34	0.1603	0.00	0	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			53.33370	109.888	20.28	0.3237	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			446.83370	331.888	20.28	0.6763	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			0.00000	518.049	22.01	0.7557	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			0.00000	84.649	22.01	0.2443	8,464.93	100	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			222.03970	300.017	22.99	0.4761	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			417.93970	324.917	22.99	0.5239	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			116.77770	167.687	22.92	0.3150	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			644.87770	524.887	22.92	0.6850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			73.51820	54.969	26.09	0.1191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,187.55080	2,355.206	28.88	0.9765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			12.35080	9.206	28.88	0.0235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,317.73650	2,147.555	27.45	0.9899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			89.05160	66.878	25.84	0.1409	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,098.95150	948.347	22.47	0.8726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			34.15150	54.347	22.47	0.1274	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,109.53440	3,279.874	33.23	0.9904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			4.33440	3.874	33.23	0.0096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			993.17160	848.572	22.61	0.8365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			4.08540	5.047	25.61	0.0147	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			899.87070	761.563	22.73	0.7989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			65.07070	97.563	22.73	0.2011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			298.57180	234.296	24.05	0.3877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			413.77180	520.296	24.05	0.6123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,024.25160	1,172.878	25.84	0.8591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			4.29300	3.842	33.44	0.0095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			310.84580	244.408	23.98	0.4000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			396.04580	500.408	23.98	0.6000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,998.76640	4,169.235	39.18	0.9930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.56640	3.235	39.18	0.0070	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,068.88540	1,899.047	25.61	0.9853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			361.79820	461.720	23.84	0.5747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,069.59200	3,239.919	32.96	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			4.39200	3.919	32.96	0.0097	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			182.48080	140.317	24.84	0.2605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			647.68080	776.317	24.84	0.7395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,139.49300	3,309.842	33.44	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			5.10560	4.351	30.87	0.0114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			190.62960	146.810	24.77	0.2701	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			625.82960	752.809	24.77	0.7299	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			802.68450	671.966	22.85	0.7535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			87.88450	127.965	22.85	0.2465	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			336.59820	265.720	23.84	0.4253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			314.46220	406.524	23.64	0.5354	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,179.44000	3,349.800	33.71	0.9907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			4.24000	3.800	33.71	0.0093	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			17.97540	13.399	28.26	0.0334	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,953.17540	2,119.399	28.26	0.9666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,760.30560	2,930.351	30.87	0.9886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,229.37710	3,399.751	34.04	0.9909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			779.17710	650.500	22.88	0.7414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			94.37710	136.500	22.88	0.2586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,492.86540	2,661.720	29.67	0.9850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			7.66540	5.720	29.67	0.0150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			379.26220	300.524	23.64	0.4646	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			4.16500	3.742	34.11	0.0091	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,239.36500	3,409.742	34.11	0.9909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			4.15300	3.733	34.18	0.0090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,249.35300	3,419.733	34.18	0.9910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			4.17710	3.751	34.04	0.0091	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			469.27180	582.049	24.25	0.6481	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			367.39350	468.066	23.87	0.5790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			332.19350	262.066	23.87	0.4210	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,569.02100	1,731.279	27.24	0.9402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			33.82100	25.279	27.24	0.0598	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			104.25040	78.609	25.63	0.1617	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			260.44850	203.098	24.27	0.3481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			475.64850	589.098	24.27	0.6519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,513.94240	1,347.486	21.99	0.9599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			9.14240	13.486	21.99	0.0401	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			264.07180	206.049	24.25	0.3519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			63.39400	95.291	22.72	0.1975	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			280.83890	366.047	23.48	0.5040	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			415.63890	330.047	23.48	0.4960	237,633.70	720	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			152.96330	211.273	23.11	0.3528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			617.76330	505.273	23.11	0.6472	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			939.45040	1,084.609	25.63	0.8383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			5.38340	6.771	24.13	0.0201	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			208.70800	279.679	23.27	0.4258	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			513.50800	413.679	23.27	0.5742	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,320.44900	1,160.681	22.21	0.9287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			15.64900	26.681	22.21	0.0713	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			908.19400	769.291	22.72	0.8025	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			5.08960	6.378	24.43	0.0189	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,329.90880	1,169.839	22.20	0.9306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			15.10880	25.839	22.20	0.0694	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			164.63650	126.156	25.00	0.2390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			699.83650	832.156	25.00	0.7610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,870.18340	1,700.771	24.13	0.9799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			220.09270	170.424	24.55	0.3039	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			60.13870	90.861	22.70	0.1905	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			924.93870	784.861	22.70	0.8095	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			224.46930	298.659	23.31	0.4442	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			489.26930	392.659	23.31	0.5558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,909.88960	1,740.378	24.43	0.9811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			157.47040	120.438	25.06	0.2302	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			121.77600	92.231	25.42	0.1848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			856.97600	998.231	25.42	0.8152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			52.55530	80.404	22.64	0.1734	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			967.35530	824.404	22.64	0.8266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			555.29270	676.424	24.55	0.6961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			45.72860	70.862	22.59	0.1571	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			68.52410	102.227	22.75	0.2084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			883.32410	746.227	22.75	0.7916	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			941.81110	800.566	22.67	0.8165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			57.01110	86.566	22.67	0.1835	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			722.67040	856.438	25.06	0.7698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			61.75010	93.057	22.71	0.1940	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,474.82640	1,635.655	26.98	0.9309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			39.62640	29.655	26.98	0.0691	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,671.98320	1,503.211	22.66	0.9720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			7.18320	9.211	22.66	0.0280	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,010.52860	864.862	22.59	0.8429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			98.89440	142.406	22.90	0.2667	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			426.45350	338.890	23.43	0.5051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			271.65350	354.890	23.43	0.4949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,425.31840	1,262.531	22.09	0.9475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			10.51840	18.531	22.09	0.0525	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			916.55010	777.057	22.71	0.8060	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	15.11	Call			74.70890	55.880	26.07	0.1208	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			551.24670	446.618	23.21	0.6018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			186.44670	252.618	23.21	0.3982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,860.26000	1,690.874	24.06	0.9795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			5.46000	6.874	24.06	0.0205	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			763.69440	636.406	22.90	0.7333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.93650	3.554	27.45	0.0101	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			123.85450	174.574	23.00	0.3088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			688.65450	568.574	23.00	0.6912	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,573.14210	1,404.806	21.92	0.9669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			8.34210	10.807	21.92	0.0331	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,119.90890	1,271.880	26.07	0.8792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			48.37160	74.572	22.61	0.1635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,128.71820	1,280.969	26.09	0.8809	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			147.45330	201.258	23.51	0.3190	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			721.15330	604.458	23.51	0.6810	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,950.88730	4,120.967	37.20	0.9913	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			4.58730	4.167	37.20	0.0087	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			196.54730	260.203	22.44	0.3739	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			641.44730	534.803	22.44	0.6261	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			876.40430	1,012.469	24.04	0.7773	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			166.20430	131.669	24.04	0.2227	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			653.25720	775.588	23.46	0.6949	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			243.05720	194.788	23.46	0.3051	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			138.93310	189.282	21.26	0.2922	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			808.43310	687.682	21.26	0.7078	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			309.53080	391.714	21.42	0.4725	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			513.83080	424.814	21.42	0.5275	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			847.35270	980.009	22.28	0.7463	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			203.75270	164.609	22.28	0.2537	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			940.38080	1,077.706	22.50	0.7748	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			176.78080	142.305	22.50	0.2252	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,011.46650	876.358	20.28	0.7831	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			95.06650	131.758	20.28	0.2169	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			481.56680	587.001	21.23	0.5833	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			380.36680	313.901	21.23	0.4167	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			328.28050	411.792	20.57	0.4730	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			531.98050	443.292	20.57	0.5270	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			182.92530	241.521	19.85	0.3281	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			786.32530	672.321	19.85	0.6719	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			563.46510	472.490	19.99	0.5394	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			325.26510	407.090	19.99	0.4606	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			343.38250	427.697	20.02	0.4751	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			541.58250	453.097	20.02	0.5249	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			334.23140	415.691	19.56	0.4553	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			589.53140	497.191	19.56	0.5447	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	13.27	Call			1,033.25230	900.503	18.80	0.7541	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			133.15230	175.303	18.80	0.2459	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,048.84070	915.061	18.80	0.7599	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			128.74070	169.861	18.80	0.2401	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			139.97500	183.695	18.80	0.2547	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,010.07500	878.895	18.80	0.7453	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			934.67830	810.364	18.89	0.7146	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			164.57830	215.163	18.89	0.2854	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,712.35670	1,869.204	22.21	0.8812	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			94.95670	76.704	22.21	0.1188	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,793.56030	1,951.950	22.33	0.8911	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			86.16030	69.450	22.33	0.1089	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,218.70930	1,363.879	21.39	0.7997	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			126.64670	103.165	21.86	0.1532	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,642.47340	1,477.638	18.78	0.9099	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			39.87340	50.138	18.78	0.0901	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			171.30930	141.379	21.39	0.2003	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,222.53440	1,078.598	18.74	0.8156	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			89.93440	121.098	18.74	0.1844	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			109.59710	145.825	18.75	0.2129	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,132.19710	993.325	18.75	0.7871	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,474.04670	1,625.665	21.86	0.8468	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			307.46860	382.907	18.98	0.4142	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			692.46860	591.807	18.98	0.5858	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			665.94730	568.306	18.98	0.5672	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			336.04730	414.906	18.98	0.4328	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,082.69830	1,222.401	20.81	0.7560	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			222.59830	185.800	20.81	0.2440	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			119.12130	156.124	18.49	0.2183	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			1,149.02130	1,009.524	18.49	0.7817	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			357.57750	438.575	18.85	0.4432	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			657.37750	561.175	18.85	0.5568	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			506.74530	608.433	19.23	0.5357	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			509.04530	433.233	19.23	0.4643	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			498.83210	598.602	19.15	0.5276	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			526.13210	448.002	19.15	0.4724	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			511.16860	612.291	19.17	0.5325	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			520.86860	443.991	19.17	0.4675	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			513.10580	610.989	18.80	0.5157	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			571.30580	489.989	18.80	0.4843	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			226.45090	284.106	18.06	0.3156	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			966.85090	845.306	18.06	0.6844	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			198.87120	249.533	17.96	0.2874	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,041.57120	913.033	17.96	0.7126	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			612.72810	716.559	18.72	0.5430	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			554.32810	479.359	18.72	0.4570	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	Put			1,419.85370	1,564.372	20.40	0.7699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			240.35370	206.172	20.40	0.2301	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,109.10650	979.761	17.55	0.7185	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			208.60650	257.961	17.55	0.2815	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			187.24380	232.860	17.53	0.2612	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,255.06160	3,424.569	22.38	0.9491	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			476.64190	564.710	18.25	0.4707	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			687.14190	596.510	18.25	0.5293	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			45.09780	35.991	22.38	0.0504	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,264.59780	3,434.191	22.38	0.9496	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			909.62330	1,032.514	19.31	0.6485	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			435.18160	375.028	19.14	0.3758	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			834.68160	953.228	19.14	0.6242	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			44.63930	35.617	22.38	0.0500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,274.13930	3,443.817	22.38	0.9500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			45.56160	36.369	22.38	0.0509	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			522.16320	615.707	18.37	0.4950	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,611.56820	1,760.046	20.71	0.8027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			202.06820	171.846	20.71	0.1973	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			762.54130	876.500	18.98	0.5988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			473.04130	408.300	18.98	0.4012	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			400.12330	344.314	19.31	0.3515	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			711.91650	822.397	18.86	0.5796	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			730.71270	842.513	18.91	0.5869	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			491.21270	424.313	18.91	0.4131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,510.68360	1,657.325	20.56	0.7861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			221.18360	189.125	20.56	0.2139	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			642.66320	557.507	18.37	0.5050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			870.20570	762.213	17.91	0.6206	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			882.05710	1,003.398	19.25	0.6398	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			412.55710	355.198	19.25	0.3602	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			681.09520	789.339	18.79	0.5673	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			521.59520	451.139	18.79	0.4327	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			502.41650	434.197	18.86	0.4204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			367.70940	316.462	19.48	0.3285	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			697.33840	605.670	18.23	0.5348	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			466.83840	553.870	18.23	0.4652	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			623.62950	541.066	18.43	0.4943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			543.12950	639.266	18.43	0.5057	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			329.70570	400.413	17.91	0.3794	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			353.80720	304.562	19.57	0.3185	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,450.57940	1,302.366	17.41	0.8216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			110.07940	140.566	17.41	0.1784	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			498.65890	430.879	18.88	0.4180	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			718.15890	829.079	18.88	0.5820	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			987.20940	1,114.661	19.48	0.6715	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			167.47980	209.481	17.50	0.2416	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,776.16720	1,612.605	17.54	0.8863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			65.66720	80.806	17.54	0.1137	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,969.63230	1,802.376	17.89	0.9119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			49.13230	60.576	17.89	0.0881	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,023.30720	1,152.762	19.57	0.6815	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			340.65960	293.110	19.65	0.3087	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			687.20700	795.903	18.80	0.5698	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			517.70700	447.703	18.80	0.4302	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			337.70700	409.471	17.93	0.3850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			858.20700	751.271	17.93	0.6150	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,227.97980	1,091.281	17.50	0.7584	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			279.68590	240.171	20.07	0.2618	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			442.83190	527.257	18.18	0.4515	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			723.33190	629.057	18.18	0.5485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			957.47140	842.104	17.77	0.6593	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			276.97140	340.304	17.77	0.3407	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,060.15960	1,191.310	19.65	0.6913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			139.53820	118.220	21.33	0.1429	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,932.46220	1,765.845	17.82	0.9074	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			51.96220	64.045	17.82	0.0926	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			958.69950	1,084.507	19.42	0.6633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			379.19950	326.307	19.42	0.3367	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,259.18590	1,398.371	20.07	0.7382	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			401.44380	481.142	18.09	0.4266	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			633.09040	549.233	18.40	0.4996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			532.59040	627.433	18.40	0.5004	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			243.75090	300.925	17.66	0.3134	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,024.25090	902.724	17.66	0.6866	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,019.03820	2,176.420	21.33	0.8571	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			158.27650	134.226	21.12	0.1596	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,452.69160	1,598.194	20.46	0.7758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			233.19160	199.994	20.46	0.2242	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,094.70150	966.311	17.56	0.7133	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			214.20150	264.511	17.56	0.2867	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			771.94380	672.942	18.09	0.5734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			134.54160	170.141	17.45	0.2066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,840.17980	1,675.290	17.66	0.8954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			59.67980	73.490	17.66	0.1046	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,309.71790	2,137.880	18.47	0.9447	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			29.21790	36.080	18.47	0.0553	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,877.77650	2,032.426	21.12	0.8404	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			364.88700	314.044	19.50	0.3265	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,142.89820	1,277.605	19.83	0.7119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			313.39820	269.405	19.83	0.2881	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,205.20790	1,069.847	17.51	0.7511	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		174.70790	218.047	17.51	0.2489	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,345.04160	1,201.941	17.45	0.7934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,167.74380	1,034.660	17.53	0.7388	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,401.41880	1,255.509	17.43	0.8089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		120.91880	153.710	17.43	0.1911	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,662.29850	1,812.010	20.79	0.8106	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		192.79850	163.810	20.79	0.1894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		994.38700	1,122.244	19.50	0.6735	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		789.65830	903.005	18.86	0.5956	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		492.45830	427.405	18.86	0.4044	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		622.32770	718.202	18.05	0.5023	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		693.02770	611.202	18.05	0.4977	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,075.14190	1,198.684	19.03	0.6517	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		438.04190	383.884	19.03	0.3483	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		1,707.56340	1,849.933	20.20	0.7766	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		260.46340	225.133	20.20	0.2234	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		1,244.89700	1,374.543	19.30	0.6872	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		388.89700	341.043	19.30	0.3128	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		389.83860	461.821	17.39	0.3805	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		963.83860	858.321	17.39	0.6195	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		1,582.78270	1,722.435	19.94	0.7517	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		296.78270	258.935	19.94	0.2483	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		955.91970	853.414	17.37	0.6082	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		421.81970	496.614	17.37	0.3918	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		1,557.72500	1,695.623	19.78	0.7386	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		321.82500	282.423	19.78	0.2614	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		110.56700	134.403	16.68	0.1525	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		1,764.66700	1,611.203	16.68	0.8475	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		695.40830	794.173	18.01	0.5160	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		693.90830	615.473	18.01	0.4840	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		1,662.48440	1,801.339	19.87	0.7515	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		307.68440	269.339	19.87	0.2485	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		755.09140	857.252	18.09	0.5358	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		660.29140	585.252	18.09	0.4642	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		1,769.43320	1,617.444	16.65	0.8447	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		114.23320	139.444	16.65	0.1553	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		641.77580	735.048	17.82	0.4913	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		749.17580	665.348	17.82	0.5087	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		1,401.56630	1,531.524	19.26	0.6897	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		414.96630	367.724	19.26	0.3103	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		412.42670	484.138	17.15	0.3706	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		1,055.82670	950.338	17.15	0.6294	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		1,767.39580	1,905.192	19.86	0.7520	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		320.79580	281.392	19.86	0.2480	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		1,865.31960	1,714.885	16.40	0.8395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		131.01960	158.485	16.40	0.1605	0.00	0	66

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	15.50	Put			1,456.72810	1,586.896	19.23	0.6842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			441.02810	393.296	19.23	0.3158	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			904.22130	1,010.902	18.16	0.5535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			678.52130	607.302	18.16	0.4465	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,439.21120	1,308.928	16.68	0.7397	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			254.91120	302.528	16.68	0.2603	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			967.90290	1,077.853	18.29	0.5721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			642.20290	574.253	18.29	0.4279	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,534.08500	1,398.970	16.61	0.7651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			219.78500	262.570	16.61	0.2349	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,165.05160	2,004.821	16.26	0.8899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			80.75160	98.421	16.26	0.1101	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,289.14300	2,437.157	20.42	0.8040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			253.44300	223.557	20.42	0.1960	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,263.33450	2,410.897	20.39	0.8012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			257.63450	227.297	20.39	0.1988	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,497.17600	1,363.896	16.63	0.7555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			232.87600	277.496	16.63	0.2445	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,479.71930	1,610.589	19.27	0.6884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			434.01930	386.989	19.27	0.3116	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,327.39170	1,203.293	16.76	0.7072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			303.09170	356.893	16.76	0.2928	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,984.61780	2,126.717	20.03	0.7673	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			308.91780	273.117	20.03	0.2327	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,313.80450	1,190.494	16.77	0.7030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			309.50450	364.094	16.77	0.2970	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,056.04450	3,216.639	21.48	0.8685	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			160.34450	143.039	21.48	0.1315	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			998.65560	900.200	17.30	0.5914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			514.35560	593.800	17.30	0.4086	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,403.56150	1,532.040	19.13	0.6741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			457.86150	408.440	19.13	0.3259	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,092.53690	987.132	17.11	0.6281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			438.23690	510.732	17.11	0.3719	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,194.87330	2,341.192	20.30	0.7934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			269.17330	237.592	20.30	0.2066	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			946.60020	852.175	17.42	0.5700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			562.30020	645.775	17.42	0.4300	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,086.82310	981.834	17.12	0.6259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			442.52310	515.434	17.12	0.3741	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,711.23950	2,865.624	20.95	0.8441	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			195.53950	172.024	20.95	0.1559	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,964.29020	3,123.196	21.32	0.8628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			168.59020	149.596	21.32	0.1372	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,298.75260	2,135.127	16.21	0.9082	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			64.45260	78.727	16.21	0.0918	0.00	0	104,895

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,139.11290	1,030.396	17.01	0.6455	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		404.81290	473.996	17.01	0.3545	0.00	0	104,895	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put		2,900.61670	3,058.022	21.21	0.8586	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call		174.91670	154.422	21.21	0.1414	0.00	0	500	
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		872.82500	784.325	17.59	0.5383	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		638.52500	727.925	17.59	0.4617	0.00	0	2,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		2,289.75180	2,126.338	16.21	0.9070	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		65.45180	79.938	16.21	0.0930	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		1,053.04860	950.519	17.19	0.6129	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		468.74860	544.119	17.19	0.3871	0.00	0	1,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		2,401.81600	2,551.715	20.57	0.8158	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		236.11600	208.115	20.57	0.1842	0.00	0	500	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call		1,104.03230	997.808	17.08	0.6324	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put		429.73230	501.408	17.08	0.3676	424,190.75	846	40,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		2,639.79260	2,793.222	20.86	0.8381	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		204.09260	179.622	20.86	0.1619	0.00	0	104,895	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		139.99020	124.976	21.97	0.1156	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,345.69020	3,508.576	21.97	0.8844	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put		1,683.78920	1,819.913	19.62	0.7231	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call		378.08920	336.313	19.62	0.2769	284,520.97	846	40,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call		1,109.81780	1,003.177	17.07	0.6346	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put		425.51780	496.777	17.07	0.3654	0.00	0	500	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		139.39360	124.443	21.98	0.1151	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,355.09360	3,518.043	21.98	0.8849	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		138.79830	123.916	22.00	0.1147	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,364.49830	3,527.516	22.00	0.8853	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,624.75300	1,485.360	16.54	0.7877	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		190.45300	228.960	16.54	0.2123	0.00	0	1,250	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,169.34350	2,315.182	20.27	0.7905	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		273.64350	241.582	20.27	0.2095	0.00	0	750	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,663.38560	1,522.259	16.51	0.7969	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		179.08560	215.859	16.51	0.2031	0.00	0	15,158	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,169.90980	1,289.685	18.68	0.6244	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		544.20980	486.085	18.68	0.3756	0.00	0	760	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,208.31330	1,092.383	16.89	0.6693	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		364.01330	425.983	16.89	0.3307	0.00	0	70,530	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,190.96450	1,311.783	18.72	0.6293	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		535.26450	478.183	18.72	0.3707	0.00	0	2,700	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		2,077.57040	1,919.871	16.30	0.8767	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		93.27040	113.471	16.30	0.1233	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,496.93710	3,319.966	17.33	0.9810	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		12.63710	13.566	17.33	0.0190	0.00	0	750	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		1,170.22900	1,058.213	16.96	0.6563	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		385.92900	451.813	16.96	0.3437	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		2,527.42220	2,359.167	16.11	0.9340	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		43.12220	52.767	16.11	0.0660	0.00	0	137,000	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,694.94630	1,552.160	16.49	0.8040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			170.64630	205.760	16.49	0.1960	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,002.69240	2,827.480	15.92	0.9697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			18.39240	21.080	15.92	0.0303	0.00	0	66
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,550.25970	1,682.645	19.35	0.6913	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			439.55970	393.545	19.35	0.3087	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			433.57180	505.008	17.05	0.3625	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,142.87180	1,035.909	17.05	0.6375	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,933.46010	2,073.843	19.92	0.7508	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			342.76010	304.743	19.92	0.2492	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			514.26800	592.820	17.23	0.3993	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,050.36800	950.420	17.23	0.6007	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			447.22270	518.627	16.99	0.3569	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,204.22270	1,096.427	16.99	0.6431	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			1,799.04010	1,934.975	19.57	0.7125	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			425.14010	381.675	19.57	0.2875	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			629.90810	716.396	17.42	0.4333	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1,006.00810	913.096	17.42	0.5667	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,626.19800	1,759.054	19.32	0.6852	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			472.29800	425.754	19.32	0.3148	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			884.58680	801.347	17.72	0.5168	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			768.48680	864.647	17.72	0.4832	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			682.38340	772.319	17.53	0.4523	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			960.78340	871.319	17.53	0.5477	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,703.36680	1,837.749	19.41	0.6925	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			465.36680	420.149	19.41	0.3075	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			453.57320	524.233	16.93	0.3540	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,235.57320	1,126.633	16.93	0.6460	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,104.00170	2,246.078	19.94	0.7496	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			366.00170	328.478	19.94	0.2504	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			406.14080	364.335	19.73	0.2702	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			75.90730	98.316	15.61	0.1031	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			2,353.80730	2,196.316	15.61	0.8969	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			1,220.59240	1,113.528	16.97	0.6361	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			482.69240	555.528	16.97	0.3639	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			1,988.24080	2,126.335	19.73	0.7298	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			875.27660	975.489	17.83	0.5039	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			866.87660	786.889	17.83	0.4961	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			382.18830	344.966	20.02	0.2479	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,879.30790	2,014.458	19.48	0.6980	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			482.30790	436.258	19.48	0.3020	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			473.12770	541.073	16.85	0.3464	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,326.12770	1,212.873	16.85	0.6536	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,299.18830	2,443.165	20.02	0.7521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,945.31310	2,081.119	19.48	0.6969	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			498.11310	451.419	19.48	0.3031	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,022.49690	1,880.435	15.96	0.8195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			179.69690	220.135	15.96	0.1805	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,710.92270	3,527.383	15.65	0.9786	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.12270	17.083	15.65	0.0214	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,940.68230	1,803.321	16.17	0.8010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			207.88230	253.021	16.17	0.1990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,211.67470	1,326.036	18.32	0.5688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			764.47470	696.336	18.32	0.4312	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,299.69500	2,144.061	15.30	0.8741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			106.89500	133.761	15.30	0.1259	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,209.89760	2,058.270	15.51	0.8577	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			127.09760	157.970	15.51	0.1423	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,811.99070	1,946.115	19.31	0.6777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			534.79070	486.415	19.31	0.3223	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,866.52870	2,001.360	19.38	0.6857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			519.32870	471.661	19.38	0.3143	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,177.83830	2,027.735	15.59	0.8516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			135.03830	167.435	15.59	0.1484	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			425.02170	486.408	16.70	0.3156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,467.82170	1,346.708	16.70	0.6844	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,417.50170	1,299.271	16.75	0.6702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			454.70170	518.971	16.75	0.3298	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			860.97800	785.364	18.01	0.4726	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,038.17800	1,145.064	18.01	0.5274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			868.58970	792.403	17.99	0.4758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,025.78970	1,132.103	17.99	0.5242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,669.02580	2,819.209	20.38	0.7801	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			341.82580	309.509	20.38	0.2199	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			864.77550	788.875	18.00	0.4742	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,031.97550	1,138.575	18.00	0.5258	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,029.01990	2,166.868	19.56	0.7015	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			497.51990	452.068	19.56	0.2985	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			487.74710	554.500	16.79	0.3399	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,406.24710	1,289.700	16.79	0.6601	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,476.86930	2,623.641	20.11	0.7545	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			395.36930	358.841	20.11	0.2455	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			827.77500	922.495	17.51	0.4492	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,119.47500	1,028.895	17.51	0.5508	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,165.71500	1,276.713	18.10	0.5350	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			896.71500	822.213	18.10	0.4650	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,192.03650	2,332.558	19.62	0.7037	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			517.73650	472.558	19.62	0.2963	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			503.60900	569.917	16.75	0.3327	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,499.30900	1,379.917	16.75	0.6673	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,642.66970	2,792.004	20.17	0.7528	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			418.36970	382.004	20.17	0.2472	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,476.46860	1,358.867	16.77	0.6585	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			529.06860	597.567	16.77	0.3415	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,464.81480	2,610.877	19.92	0.7323	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			462.21480	422.177	19.92	0.2677	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			38.03590	56.328	14.26	0.0607	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,945.43590	2,777.628	14.26	0.9393	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,044.77530	1,150.012	17.85	0.4987	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,010.87530	929.412	17.85	0.5013	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,365.59500	2,509.264	19.76	0.7075	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			532.59500	487.864	19.76	0.2925	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			517.96420	584.404	16.75	0.3267	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,584.96420	1,463.005	16.75	0.6733	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,871.00440	3,023.536	20.36	0.7576	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			428.00440	392.136	20.36	0.2424	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,012.34700	932.635	18.11	0.4844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,190.34700	1,300.035	18.11	0.5156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,008.58870	929.138	18.12	0.4831	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,196.58870	1,306.538	18.12	0.5169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,016.11960	936.146	18.10	0.4858	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,184.11960	1,293.546	18.10	0.5142	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,542.09870	2,687.963	20.00	0.7084	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			556.59870	511.863	20.00	0.2916	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			533.67660	600.131	16.82	0.3205	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,678.17660	1,554.031	16.82	0.6795	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,084.46290	3,239.249	20.63	0.7577	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			448.96290	413.149	20.63	0.2423	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,221.21590	1,327.947	18.22	0.4913	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,175.61590	1,088.647	18.22	0.5087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,758.74950	1,636.776	17.15	0.6594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			671.94950	745.876	17.15	0.3406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,181.08510	1,095.442	18.45	0.4951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,364.28510	1,474.542	18.45	0.5049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,177.38010	1,091.971	18.46	0.4939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,370.58010	1,481.071	18.46	0.5061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,184.80950	1,098.932	18.44	0.4962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,358.00950	1,468.032	18.44	0.5038	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,841.06610	1,719.962	17.50	0.6390	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			844.46610	925.462	17.50	0.3610	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,835.89290	1,715.068	17.51	0.6377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			849.29290	930.568	17.51	0.3623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,830.74110	1,710.189	17.52	0.6365	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			854.14110	935.689	17.52	0.3635	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,698.99410	1,593.500	18.86	0.5355	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,680.59410	1,789.100	18.86	0.4645	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,953.35670	5,129.025	22.70	0.7255	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			771.75670	733.426	22.70	0.2745	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,695.17120	1,589.873	18.87	0.5346	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,686.77120	1,795.473	18.87	0.4654	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,691.34900	1,586.265	18.87	0.5337	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,692.94900	1,801.865	18.87	0.4663	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,494.05910	2,368.359	18.56	0.6393	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,308.25910	1,401.759	18.56	0.3607	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,489.65940	2,364.178	18.57	0.6385	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,313.85940	1,407.578	18.57	0.3615	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,485.27040	2,360.007	18.59	0.6376	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,319.47040	1,413.407	18.59	0.3624	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,425.96440	1,523.074	18.81	0.3683	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,535.06440	2,411.574	18.81	0.6317	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,682.90570	2,548.861	18.69	0.6440	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,404.70570	1,492.661	18.69	0.3560	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,678.62310	2,544.649	18.70	0.6432	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,410.42310	1,498.449	18.70	0.3568	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,674.34050	2,540.447	18.71	0.6424	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,416.14050	1,504.247	18.71	0.3576	0.00	0	0
<b>Total \$ / R Option</b>												<b>954,810.34</b>	<b>2,512</b>	<b>3,875,962</b>
<b>Total \$ / R</b>												<b>1,260,313,420.14</b>	<b>93,007</b>	<b>5,335,990</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.89400		14.06480			0.0000	889,216.00	64	746
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.10180		14.28050			0.0000	211,527.00	15	28
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.30640		14.48430			0.0000	0.00	0	14
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.51030		14.69280			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			15.15450		15.35660			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,100,743.00</b>	<b>79</b>	<b>788</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			51,968.28560	41,905.124	23.26	0.5788	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			20,488.28560	27,505.124	23.26	0.4212	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			51,350.80170	41,367.864	23.27	0.5742	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			20,870.80170	27,967.864	23.27	0.4258	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			52,590.37220	42,447.084	23.25	0.5834	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			20,110.37220	27,047.084	23.25	0.4166	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			88,232.14180	77,327.157	17.89	0.6261	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			32,182.14180	39,147.157	17.89	0.3739	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			87,624.89230	76,772.885	17.90	0.6234	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			32,574.89230	39,592.885	17.90	0.3766	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			88,842.31630	77,884.378	17.88	0.6289	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			31,792.31630	38,704.378	17.88	0.3711	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			103,648.20690	93,518.052	17.22	0.6065	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			48,218.20690	55,878.052	17.22	0.3935	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			103,100.58430	93,011.272	17.23	0.6043	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			48,670.58430	56,371.272	17.23	0.3957	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call		104,198.19330	94,027.157	17.21	0.6086	0.00	0	0	
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put		47,768.19330	55,387.157	17.21	0.3914	0.00	0	0	
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call		125,284.85080	114,897.430	17.04	0.6197	0.00	0	0	
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put		57,004.85080	64,867.430	17.04	0.3803	0.00	0	0	
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call		124,747.80570	114,396.634	17.05	0.6179	0.00	0	0	
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put		57,467.80570	65,366.634	17.05	0.3821	0.00	0	0	
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call		125,823.92450	115,400.218	17.02	0.6215	0.00	0	0	
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put		56,543.92450	64,370.218	17.02	0.3785	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put		3,105.26450	4,290.526	0.51	0.5977	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call		1,816.91510	3,063.803	0.49	0.5010	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put		1,816.91510	3,063.803	0.49	0.4990	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call		1,422.77820	2,653.235	0.50	0.4503	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put		2,422.77820	3,653.235	0.50	0.5497	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call		1,105.26450	2,290.526	0.51	0.4023	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		183,589.29430	171,506.807	17.51	0.6377	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		84,929.29430	93,056.807	17.51	0.3623	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		183,074.10730	171,018.854	17.52	0.6365	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put		85,414.10730	93,568.854	17.52	0.3635	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		184,106.60750	171,996.165	17.50	0.6390	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		84,446.60750	92,546.165	17.50	0.3610	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>1,100,743.00</b>	<b>79</b>	<b>788</b>
£ / R	On	01/12/2017	Foreign Exchange Future			18.40220	18.59660			0.0000	0.00	0	0	
£ / R	On	15/12/2017	Foreign Exchange Future			18.45110	18.64480			0.0000	36,902.20	2	10	
£ / R	On	18/12/2017	Foreign Exchange Future			18.46200	18.65540			0.0000	24,055,986.00	1,303	214,167	
£ / R	On	31/01/2018	Foreign Exchange Future			18.63000	18.82940			0.0000	0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			18.73440	18.94050			0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			18.78450	18.99010			0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			18.79870	19.00420			0.0000	9,587,337.00	510	4,741	
£ / R	On	18/06/2018	Foreign Exchange Future			19.13230	19.33530			0.0000	516,572.10	27	4,422	
£ / R	On	17/09/2018	Foreign Exchange Future			19.46680	19.67670			0.0000	0.00	0	3,565	
£ / R	On	14/06/2019	Foreign Exchange Future			20.24160	20.47170			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>34,196,797.30</b>	<b>1,842</b>	<b>226,970</b>
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Put		682.78410	849.235	26.10	0.8419	0.00	0	0	
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Call		89.38410	61.435	26.10	0.1581	0.00	0	15,200	
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put		453.49080	563.693	24.31	0.5612	0.00	0	0	
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call		438.29080	354.793	24.31	0.4388	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		2.14530	1.643	40.94	0.0028	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		6,486.74530	6,679.643	40.94	0.9972	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put		267.36850	341.378	23.60	0.3980	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call		722.76850	603.378	23.60	0.6020	0.00	0	400	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put		1,273.25990	1,437.722	25.25	0.8424	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call		128.65990	99.722	25.25	0.1576	0.00	0	800	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.11990	1.623	40.94	0.0028	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,496.71990	6,689.623	40.94	0.9972	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.09480	1.603	40.94	0.0027	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,506.69480	6,699.603	40.94	0.9973	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			695.15980	810.306	20.16	0.5497	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			614.55980	530.306	20.16	0.4503	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			912.89130	1,038.908	19.42	0.5822	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			623.39130	543.308	19.42	0.4178	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			824.32800	939.827	19.06	0.5316	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			764.42800	674.327	19.06	0.4684	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,957.06800	1,787.822	18.68	0.8097	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			182.86800	219.122	18.68	0.1903	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,973.42030	1,803.583	18.68	0.8126	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			179.22030	214.883	18.68	0.1874	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,150.19640	1,972.714	18.73	0.8417	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			145.99640	174.014	18.73	0.1583	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,547.62020	1,700.889	19.82	0.7116	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			411.82020	359.589	19.82	0.2884	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,965.23840	1,795.696	18.68	0.8112	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			181.03840	216.996	18.68	0.1888	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			0.00000	912.476	18.93	0.5183	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			0.00000	711.176	18.93	0.4817	1,066,764.15	1,500	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,876.12580	1,729.536	17.85	0.7128	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			440.82580	497.236	17.85	0.2872	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,869.12730	1,722.827	17.85	0.7114	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			443.82730	500.527	17.85	0.2886	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,883.13390	1,736.254	17.85	0.7142	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			437.83390	493.954	17.85	0.2858	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,036.18760	1,890.765	17.52	0.6854	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			619.48760	683.965	17.52	0.3146	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,049.35800	1,903.391	17.52	0.6879	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			612.65800	676.591	17.52	0.3121	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,042.76950	1,897.068	17.52	0.6867	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			616.06950	680.268	17.52	0.3133	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,765.68950	2,603.262	17.42	0.6871	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			933.98950	1,001.662	17.42	0.3129	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,778.15020	2,615.286	17.42	0.6889	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			926.45020	993.686	17.42	0.3111	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,771.91070	2,609.269	17.42	0.6880	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			930.21070	997.669	17.42	0.3120	0.00	0	0
<b>Total £ / R Option</b>												<b>1,066,764.15</b>	<b>1,500</b>	<b>18,900</b>
<b>Total £ / R</b>												<b>35,263,561.45</b>	<b>3,342</b>	<b>245,870</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12436		0.12545			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12686		0.12805			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12941		0.13059			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14460		0.14611			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			1,552.48120	1,444.553	24.39	0.9724	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			7.58120	8.753	24.39	0.0276	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			638.86070	551.037	21.61	0.7413	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			93.96070	115.237	21.61	0.2587	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			148.24860	116.635	23.89	0.2534	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			603.34860	680.834	23.89	0.7466	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,035.17130	941.255	18.98	0.7160	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			230.27130	255.055	18.98	0.2840	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			511.82230	450.786	20.51	0.4394	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			706.92230	764.586	20.51	0.5606	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,837.30790	1,722.902	17.22	0.9347	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			32.40790	36.702	17.22	0.0653	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			828.52140	755.539	20.11	0.5183	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			769.02140	814.839	20.11	0.4817	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			486.95500	435.921	21.34	0.3417	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,427.45500	1,495.221	21.34	0.6583	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,363.06230	1,266.069	18.59	0.7284	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			303.56230	325.369	18.59	0.2716	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,257.95890	2,141.861	18.80	0.7160	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			646.85890	681.361	18.80	0.2840	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,782.72630	1,679.101	20.33	0.6004	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,171.62630	1,218.601	20.33	0.3996	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,882.87250	2,749.301	16.95	0.8382	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			271.77250	288.801	16.95	0.1618	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			16.30840		16.46350			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.32780		16.48110			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.37920		16.53110			0.0000	26,092,065.60	1,593	109,339
€ / R	On	27/12/2017	Foreign Exchange Future			16.41230		16.56300			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.55040		16.70850			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.65330		16.81810			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.70820		16.87250			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.72280		16.88710			0.0000	13,846,478.40	828	22,943
€ / R	On	29/03/2018	Foreign Exchange Future			16.76000		16.92390			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			17.06650		17.22760			0.0000	0.00	0	546
€ / R	On	17/09/2018	Foreign Exchange Future			17.41890		17.58630			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.56670		18.76400			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
<b>Total € / R Future</b>												<b>39,938,544.00</b>	<b>2,421</b>	<b>139,206</b>
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			5.64080	14.194	25.56	0.0608	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			959.14080	812.594	25.56	0.9392	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			382.61190	469.836	22.24	0.5721	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			343.71190	277.635	22.24	0.4279	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			114.07050	150.892	21.65	0.2572	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			386.95040	318.373	22.21	0.4503	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			698.63710	594.414	21.74	0.6674	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			167.53710	215.214	21.74	0.3326	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			567.45330	474.978	21.83	0.5863	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			236.35330	295.778	21.83	0.4137	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			845.17050	730.092	21.65	0.7428	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			4.53160	5.742	27.05	0.0135	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,006.55210	880.755	21.55	0.8095	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			75.45210	101.555	21.55	0.1905	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,406.36810	2,255.933	26.25	0.9840	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			5.26810	6.733	26.25	0.0160	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			385.85040	469.173	22.21	0.5497	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			457.98170	377.923	21.97	0.5072	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			355.45260	291.517	22.33	0.4228	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			424.35260	512.317	22.33	0.5772	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.32190	3.433	39.44	0.0064	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,883.22190	5,034.233	39.44	0.9936	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,535.63160	2,384.942	27.05	0.9865	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,573.44290	1,715.917	24.78	0.9256	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			43.83250	34.650	24.81	0.0735	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,582.73250	1,725.450	24.81	0.9265	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			45.26470	35.591	24.75	0.0753	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,564.16470	1,706.391	24.75	0.9247	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			316.88170	388.723	21.97	0.4928	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			44.54290	35.117	24.78	0.0744	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			101.54260	133.199	20.95	0.2132	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,044.54260	925.499	20.95	0.7868	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			177.66490	218.208	17.97	0.2647	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,086.16490	968.608	17.97	0.7353	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			416.73050	484.286	17.51	0.4178	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			824.83050	727.586	17.51	0.5822	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			735.12790	828.192	17.82	0.5521	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			597.62790	526.392	17.82	0.4479	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,087.59080	1,934.919	17.03	0.8973	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			70.49080	82.119	17.03	0.1027	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			26.93020	31.958	18.79	0.0424	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,914.03020	2,754.758	18.79	0.9576	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			730.11780	822.130	17.72	0.5453	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			617.21780	544.930	17.72	0.4547	0.00	0	620

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,096.83650	1,944.057	17.05	0.8983	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			69.73650	81.257	17.05	0.1017	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,922.50760	1,771.990	16.66	0.8779	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			85.40760	99.190	16.66	0.1221	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,877.14400	1,729.505	16.67	0.8705	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			90.04400	106.705	16.67	0.1295	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,106.09130	1,953.203	17.07	0.8993	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			68.99130	80.403	17.07	0.1007	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			472.19660	541.949	17.26	0.4262	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			859.29660	764.749	17.26	0.5738	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			921.47320	822.431	17.18	0.6007	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			424.37320	489.631	17.18	0.3993	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			861.58840	959.419	17.82	0.5791	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			575.48840	509.419	17.82	0.4209	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			209.19820	236.835	15.99	0.1955	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,928.78730	1,795.745	16.00	0.8030	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			211.18730	239.245	16.00	0.1970	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			207.22330	234.443	15.99	0.1940	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3,030.88600	2,879.857	16.46	0.9349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			53.28600	63.357	16.46	0.0651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,564.81810	1,445.723	16.13	0.7227	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			337.21810	379.223	16.13	0.2773	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,936.79820	1,803.335	15.99	0.8045	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			112.84710	104.313	21.72	0.0864	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,294.72320	3,141.594	16.60	0.9516	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			37.12320	45.094	16.60	0.0484	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,276.75480	1,176.131	16.37	0.6422	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			489.15480	549.632	16.37	0.3578	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,944.82330	1,810.943	15.99	0.8060	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			443.72950	402.399	18.42	0.2901	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,506.37270	3,350.554	16.70	0.9622	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			28.77270	34.054	16.70	0.0378	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,141.53470	2,000.834	16.00	0.8394	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			163.93470	184.334	16.00	0.1606	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,515.24710	4,667.813	21.72	0.9136	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,494.97590	3,639.552	20.27	0.8723	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			172.57590	156.052	20.27	0.1277	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,826.12950	1,945.899	18.42	0.7099	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,291.78990	4,442.807	20.95	0.8524	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			248.08990	231.707	20.95	0.1476	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,284.34750	1,189.540	16.42	0.5787	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,279.33210	1,184.836	16.43	0.5772	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			803.03210	875.936	16.43	0.4228	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,274.33950	1,180.148	16.43	0.5756	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			798.04750	870.640	16.42	0.4213	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,405.48560	3,235.416	15.05	0.9385	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	17.12	Put			808.03950	881.248	16.43	0.4244	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			69.18560	66.516	15.05	0.0615	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,956.34410	1,826.036	15.82	0.7469	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			370.04410	407.136	15.82	0.2531	0.00	0	41,516
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,574.27900	2,430.502	16.10	0.7191	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			670.27900	723.802	16.10	0.2809	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,567.63660	2,424.491	16.10	0.7181	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			673.63660	727.791	16.10	0.2819	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,561.01260	2,418.494	16.11	0.7171	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			677.01260	731.794	16.11	0.2829	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>39,938,544.00</b>	<b>2,421</b>	<b>993,044</b>
AUS / R	On	18/12/2017	Foreign Exchange Future			10.53230		10.66790			0.0000	3,054,367.00	290	16,484
AUS / R	On	27/12/2017	Foreign Exchange Future			10.54750		10.68270			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.68490		10.82590			0.0000	0.00	0	1,650
AUS / R	On	18/06/2018	Foreign Exchange Future			10.83770		10.97780			0.0000	0.00	0	300
AUS / R	On	17/09/2018	Foreign Exchange Future			10.99090		11.13440			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			11.14050		11.29010			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			11.47520		11.63560			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>3,054,367.00</b>	<b>290</b>	<b>29,246</b>
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,206.77650	1,338.629	24.89	0.9603	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			14.38650	10.722	24.94	0.0390	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,216.48650	1,348.422	24.94	0.9610	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			14.10290	10.520	25.00	0.0382	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,226.20290	1,358.220	25.00	0.9618	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			14.67650	10.929	24.89	0.0397	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			729.01750	617.422	20.15	0.8120	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			46.31750	69.922	20.15	0.1880	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			720.59290	609.529	20.15	0.8076	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			47.89290	72.029	20.15	0.1924	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			737.48270	625.313	20.14	0.8164	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			44.78270	67.813	20.14	0.1836	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			936.50620	823.245	16.23	0.7817	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			100.60620	128.345	16.23	0.2183	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			928.48180	815.659	16.22	0.7785	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			102.58180	130.759	16.22	0.2215	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			920.48860	808.104	16.22	0.7753	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			104.58860	133.205	16.22	0.2247	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			295.71550	348.173	15.40	0.3737	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			775.73780	687.158	15.39	0.6326	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			287.93780	339.458	15.39	0.3674	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			769.60890	681.497	15.40	0.6295	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			291.80890	343.797	15.40	0.3705	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	18/06/2018	Foreign Exchange Option	10.51	Call			763.51550	675.873	15.40	0.6263	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			599.52950	677.002	15.30	0.5060	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			609.45880	543.966	15.31	0.4914	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			605.05880	683.066	15.31	0.5086	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			618.42670	551.864	15.29	0.4965	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			594.02670	670.964	15.29	0.5035	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			613.92950	547.902	15.30	0.4940	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			615.92700	554.038	15.32	0.4556	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			805.82700	893.538	15.32	0.5444	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			612.12630	550.565	15.33	0.4535	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			812.02630	900.065	15.33	0.5465	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			619.74940	557.537	15.31	0.4578	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			799.64940	887.037	15.31	0.5422	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,177.29460	1,078.098	14.65	0.6265	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			541.69460	602.898	14.65	0.3735	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,171.48610	1,072.927	14.65	0.6246	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			545.88610	607.727	14.65	0.3754	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,165.69730	1,067.782	14.66	0.6227	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			550.09730	612.582	14.66	0.3773	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>3,054,367.00</b>	<b>290</b>	<b>29,246</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.89950		11.02450			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.07500		11.20640			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.24730		11.37800			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			553.69810	459.627	20.85	0.7358	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			69.19810	100.127	20.85	0.2642	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			545.93090	452.552	20.86	0.7302	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			71.43090	103.052	20.86	0.2698	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			561.51810	466.761	20.84	0.7415	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			67.01810	97.261	20.84	0.2585	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,190.95830	1,074.058	15.76	0.8667	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			54.55830	69.058	15.76	0.1333	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,181.81000	1,065.598	15.76	0.8643	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			55.41000	70.598	15.76	0.1357	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,200.11950	1,082.544	15.76	0.8690	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			53.71950	67.544	15.76	0.1310	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			827.53340	743.496	15.09	0.6543	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			269.53340	316.196	15.09	0.3457	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			821.25490	737.636	15.10	0.6513	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			273.25490	320.336	15.10	0.3487	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			833.84400	749.386	15.08	0.6573	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			265.84400	312.086	15.08	0.3427	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			14.10730		14.22280			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.42240		14.54890			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.73480		14.85790			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.40750		16.57580			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			432.36310	366.256	21.78	0.5492	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			239.56310	288.956	21.78	0.4508	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			426.65240	360.902	21.77	0.5443	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			243.85240	293.602	21.77	0.4557	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			438.12230	371.657	21.78	0.5540	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			235.32230	284.357	21.78	0.4460	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			773.90620	697.598	17.07	0.5970	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			375.00620	425.198	17.07	0.4030	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			768.12150	692.083	17.08	0.5942	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			379.22150	429.683	17.08	0.4058	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			779.72010	703.138	17.07	0.5998	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			370.82010	420.738	17.07	0.4002	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			901.84750	836.076	16.56	0.5693	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			573.94750	631.276	16.56	0.4307	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			896.73320	831.201	16.56	0.5671	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			578.83320	636.401	16.56	0.4329	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			891.64170	826.348	16.57	0.5649	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			583.74170	641.548	16.57	0.4351	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,346.59070	2,236.940	15.76	0.7410	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			500.79070	559.440	15.76	0.2590	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,339.60410	2,230.084	15.76	0.7399	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			503.80410	562.584	15.76	0.2601	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,353.58940	2,243.814	15.76	0.7421	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			497.78940	556.314	15.76	0.2579	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			2.09850		2.11780			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.11660		2.13670			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.13490		2.15480			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.21460		2.23390			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			1,818.94660	1,637.028	22.26	0.9118	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			40.94660	52.028	22.26	0.0882	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,726.97190	1,547.887	22.28	0.8969	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			48.97190	62.887	22.28	0.1031	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,636.27310	1,460.473	22.31	0.8803	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			58.27310	75.473	22.31	0.1197	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			175.24830	205.450	17.38	0.1750	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,316.50910	2,135.153	17.42	0.8503	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			149.50910	169.153	17.42	0.1497	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,228.92460	2,052.624	17.40	0.8380	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			161.92460	186.624	17.40	0.1620	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,142.24830	1,971.450	17.38	0.8250	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,843.59650	1,706.178	16.50	0.6937	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			495.59650	557.178	16.50	0.3063	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,776.51520	1,642.651	16.51	0.6796	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			528.51520	593.652	16.51	0.3204	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,912.10370	1,771.201	16.49	0.7076	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			464.10370	522.201	16.49	0.2924	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,301.17810	3,147.674	16.58	0.7404	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			762.17810	801.674	16.58	0.2596	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,232.55330	3,080.169	16.57	0.7325	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			793.55330	834.169	16.57	0.2675	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,370.64960	3,216.039	16.59	0.7481	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			731.64960	770.039	16.59	0.2519	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			2.20400		2.22450			0.0000	0.00	0	1,050
DKK / R	On	19/03/2018	Foreign Exchange Future			2.25070		2.27260			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.29770		2.31950			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.62390		2.65220			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,050</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,271.71320	2,063.623	21.72	0.9558	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			26.71320	23.623	21.72	0.0442	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,174.75080	1,969.506	21.79	0.9467	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			29.75080	29.506	21.79	0.0533	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,078.16120	1,876.539	21.86	0.9362	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			33.16120	36.539	21.86	0.0638	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,419.73130	1,283.777	17.71	0.6437	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			493.73130	576.777	17.71	0.3563	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,358.45650	1,226.983	17.77	0.6263	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			532.45650	619.983	17.77	0.3737	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,482.82260	1,342.423	17.65	0.6611	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			456.82260	535.423	17.65	0.3389	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			751.71600	843.398	16.89	0.3827	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,761.63410	1,628.627	16.76	0.6446	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			666.63410	751.627	16.76	0.3554	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,703.43230	1,573.771	16.82	0.6310	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			708.43230	796.771	16.82	0.3690	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,646.71600	1,520.398	16.89	0.6173	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,331.53310	5,085.876	16.43	0.8534	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			409.53310	446.876	16.43	0.1466	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,495.70110	5,245.338	16.40	0.8639	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			373.70110	406.338	16.40	0.1361	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,413.31770	5,165.275	16.41	0.8587	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			391.31770	426.275	16.41	0.1413	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>1,050</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77960		1.80140			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.80940		1.83240			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.83850		1.86130			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.04690		2.07520			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			613.37280	491.433	23.38	0.5469	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			299.37280	395.433	23.38	0.4531	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			556.12350	443.667	23.52	0.5111	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			342.12350	447.667	23.52	0.4889	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			674.22110	542.861	23.24	0.5830	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			260.22110	346.861	23.24	0.4170	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,259.77080	1,110.195	17.72	0.6700	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			335.77080	416.195	17.72	0.3300	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,193.08850	1,050.490	17.79	0.6487	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			369.08850	456.490	17.79	0.3513	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,328.57720	1,172.182	17.65	0.6911	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			304.57720	378.182	17.65	0.3089	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,504.46560	1,359.825	16.89	0.6577	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			491.46560	574.825	16.89	0.3423	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,444.41700	1,304.129	16.97	0.6407	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			531.41700	619.129	16.97	0.3593	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,566.36630	1,417.386	16.80	0.6745	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			453.36630	532.386	16.80	0.3255	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			483.10670	539.599	17.05	0.1997	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,660.99330	3,437.608	17.08	0.7924	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			508.99330	568.608	17.08	0.2076	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,587.78690	3,367.598	17.11	0.7844	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			535.78690	598.598	17.11	0.2156	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,735.10670	3,508.600	17.05	0.8003	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			0.13390		0.13550			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13390		0.13510			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13350		0.13470			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13250		0.13420			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			1.69220		1.71240			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.72210		1.74340			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.75200		1.77340			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88060		1.90520			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			9.50730		9.61020			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			9.63790		9.74550			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			9.76990		9.87670			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			10.81530		10.94700			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			146.97920	115.286	23.00	0.3156	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Put			346.77920	417.986	23.00	0.6844	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Call			143.69090	112.599	23.02	0.3100	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Put			353.49090	425.299	23.02	0.6900	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Call			150.32800	118.026	22.97	0.3214	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Put			340.12800	410.727	22.97	0.6786	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Call			541.07970	476.563	17.41	0.5983	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Put			245.57970	288.663	17.41	0.4017	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Call			535.15620	471.094	17.42	0.5942	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Put			249.65620	293.194	17.42	0.4058	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Call			547.04770	482.074	17.41	0.6025	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Put			241.54770	284.175	17.41	0.3975	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			514.49490	463.201	16.86	0.5030	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			477.79490	533.301	16.86	0.4970	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			509.83820	459.052	16.87	0.4998	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			483.13820	539.152	16.87	0.5002	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			519.18410	467.384	16.85	0.5061	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			472.48410	527.484	16.85	0.4939	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,428.03480	1,336.189	15.74	0.7047	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			401.03480	440.889	15.74	0.2953	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,421.78740	1,330.209	15.75	0.7028	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			404.78740	444.908	15.75	0.2972	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,434.30760	1,342.190	15.73	0.7065	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			397.30760	436.890	15.73	0.2935	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			1.33040		1.33670			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34590		1.35010			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.36170		1.36250			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.48010		1.48900			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			267.00000	204.000		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			167.00000	104.000		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	18/12/2017	Foreign Exchange Option	1.30	Call			367.00000	304.000		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	19/03/2018	Foreign Exchange Option	1.30	Call			501.00000	459.000		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			401.00000	359.000		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			301.00000	259.000		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			425.00000	417.000		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			325.00000	317.000		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			525.00000	517.000		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			1,690.00000	1,601.000		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			1,590.00000	1,501.000		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			1,790.00000	1,701.000		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			1.32880		1.32640			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33310		1.33080			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33730		1.33490			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
<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			1.17890		1.17540			0.0000	0.00	0	30
QUANTO €On	19/03/2018	Foreign Exchange Future			1.18590		1.18250			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.19290		1.18940			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		24,624.69000		24,861.81000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future		25,040.64000		25,293.40000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future		10.28840		10.39400			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future		10.45430		10.56580			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future		10.62030		10.73000			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future		11.83460		11.98000			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		630.94900	543.413	21.41	0.8056	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put		46.94900	65.013	21.41	0.1944	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call		622.46530	535.635	21.42	0.8006	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put		48.46530	67.235	21.42	0.1994	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call		639.47180	551.260	21.40	0.8106	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put		45.47180	62.860	21.40	0.1894	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call		752.55340	673.398	16.30	0.7160	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		146.75340	179.098	16.30	0.2840	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call		745.31470	666.758	16.31	0.7122	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put		149.51470	182.458	16.31	0.2878	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call		759.82690	680.086	16.29	0.7197	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put		144.02690	175.787	16.29	0.2803	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call		859.81790	785.401	15.43	0.6877	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put		229.81790	265.100	15.43	0.3123	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call		853.05170	779.233	15.44	0.6846	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put		233.05170	268.933	15.44	0.3154	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call		866.61750	791.848	15.43	0.6907	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put		226.61750	261.548	15.43	0.3093	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call		2,179.61030	2,056.611	15.49	0.8334	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put		199.61030	222.011	15.49	0.1666	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call		2,171.64650	2,048.827	15.49	0.8321	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put		201.64650	224.227	15.49	0.1679	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call		2,187.58870	2,064.407	15.49	0.8347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			197.58870	219.807	15.49	0.1653	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			3.49460		3.52930			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.44260		3.47490			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.38690		3.41990			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.34830		3.37480			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,208</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			12.64120	9.372	20.02	0.1069	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			223.34120	254.772	20.02	0.8931	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			11.49620	8.591	20.12	0.0991	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			232.19620	263.991	20.12	0.9009	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			13.88700	10.220	19.93	0.1153	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			214.58700	245.620	19.93	0.8847	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			98.77560	86.520	15.43	0.4165	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			143.87560	163.920	15.43	0.5835	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			94.63000	82.819	15.44	0.4040	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			149.73000	170.219	15.44	0.5960	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			103.04970	90.344	15.42	0.4292	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			138.14970	157.744	15.42	0.5708	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			71.88410	63.791	15.64	0.2750	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			311.98410	336.891	15.64	0.7250	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			69.57510	61.709	15.67	0.2678	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			319.67510	344.808	15.67	0.7322	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			74.26190	65.938	15.61	0.2823	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			304.36190	329.038	15.61	0.7177	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			212.31660	200.444	16.50	0.4390	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			367.51660	382.144	16.50	0.5610	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			208.96800	197.244	16.52	0.4338	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			374.16800	388.944	16.52	0.5662	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			215.71620	203.695	16.47	0.4442	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			360.91620	375.396	16.47	0.5558	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>5,208</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36220		1.38200			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.34830		1.36780			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.32520		1.34530			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									1 337 649 061.10	95,127	1,866,960
Total Options									2 021 574.49	4,012	4,748,700
<b>Grand Total:</b>									<b>1,339,670,635.59</b>	<b>99,139</b>	<b>6,615,660</b>