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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2017

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		13.89300			0.0000	4,167,900.00	300	0
\$ / R	On	27/11/2017	Foreign Exchange Future		13.89960			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future		13.89530			0.0000	0.00	0	2,190
\$ / R	On	30/11/2017	Foreign Exchange Future		13.89980			0.0000	0.00	0	2,708
\$ / R	On	04/12/2017	Foreign Exchange Future		13.90900			0.0000	0.00	0	24
\$ / R	On	06/12/2017	Foreign Exchange Future		13.91350			0.0000	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Future		13.93180			0.0000	0.00	0	241
\$ / R	On	15/12/2017	Foreign Exchange Future		13.93410			0.0000	0.00	0	1,781
\$ / R	On	18/12/2017	Foreign Exchange Future		13.94090			0.0000	292,661,313.70	20,993	1,057,433
\$ / R	On	19/12/2017	Foreign Exchange Future		13.94320			0.0000	4,182,960.00	300	300
\$ / R	On	22/12/2017	Foreign Exchange Future		13.95010			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future		13.96150			0.0000	0.00	0	916
\$ / R	On	29/12/2017	Foreign Exchange Future		13.96610			0.0000	0.00	0	500
\$ / R	On	02/01/2018	Foreign Exchange Future		13.97530			0.0000	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Future		13.98000			0.0000	0.00	0	677
\$ / R	On	09/01/2018	Foreign Exchange Future		13.99150			0.0000	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Future		13.99380			0.0000	0.00	0	500
\$ / R	On	12/01/2018	Foreign Exchange Future		13.99840			0.0000	0.00	0	241
\$ / R	On	16/01/2018	Foreign Exchange Future		14.00770			0.0000	0.00	0	300
\$ / R	On	18/01/2018	Foreign Exchange Future		14.01230			0.0000	0.00	0	241
\$ / R	On	19/01/2018	Foreign Exchange Future		14.01460			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	25/01/2018	Foreign Exchange Future			14.02840		13.98150			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.04220		13.99520			0.0000	42,126.60	3	1,926
\$ / R	On	01/02/2018	Foreign Exchange Future			14.04450		13.99750			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.05580		14.00890			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			14.06030		14.01340			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			14.06940		14.02260			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.07160		14.02480			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.07610		14.02940			0.0000	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Future			14.07840		14.03170			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.10550		14.05900			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			14.10780		14.06120			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.11000		14.06350			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			14.13930		14.09280			0.0000	0.00	0	189
\$ / R	On	19/03/2018	Foreign Exchange Future			14.14830		14.10180			0.0000	195,430,467.90	13,813	179,651
\$ / R	On	29/03/2018	Foreign Exchange Future			14.17080		14.12440			0.0000	0.00	0	699
\$ / R	On	24/04/2018	Foreign Exchange Future			14.22920		14.18300			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.23150		14.18520			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.24270		14.19650			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.26300		14.21680			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.26750		14.22130			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.27420		14.22800			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.27650		14.23030			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.31240		14.26620			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.35250		14.30640			0.0000	33,039,455.00	2,302	114,255
\$ / R	On	29/06/2018	Foreign Exchange Future			14.37700		14.33090			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.38370		14.33760			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.42380		14.37780			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.43270		14.38670			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.43490		14.38900			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.44830		14.40240			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.46390		14.41800			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.47720		14.43140			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.51750		14.47180			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.55620		14.51030			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.58120		14.53520			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.64270		14.59640			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.65180		14.60550			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.65630		14.61000			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.66770		14.62130			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.68590		14.63940			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.72510		14.67860			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.75930		14.71260			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.80080		14.75390			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.90820		14.86070			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.98880		14.94090			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.20370		15.15450			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	13/12/2019	Foreign Exchange Future			15.65480		15.60440			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.17590		16.12660			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.30760		16.25850			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.44500		16.39620			0.0000	0.00	0	0
Total \$ / R Future												529,524,223.20	37,711	1,460,534
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Put			329.65010	277.000	19.20	1.0000	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Call			3.25010	0.000	19.20	0.0000	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put			705.37940	653.567	29.02	0.9289	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call			11.37940	13.167	29.02	0.0711	0.00	0	300
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put			861.24350	808.241	30.90	0.9568	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call			7.24350	7.841	30.90	0.0432	0.00	0	50
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			52.20890	36.984	25.68	0.1647	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			400.50890	432.284	25.68	0.8353	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,892.02580	3,845.138	68.92	0.9986	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.32580	0.438	68.92	0.0014	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,107.61620	1,154.080	30.55	0.9804	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			4.71620	4.280	30.55	0.0196	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			69.47300	57.368	24.67	0.2100	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			392.37300	427.168	24.67	0.7900	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			656.56580	615.183	24.00	0.8234	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			48.56580	54.183	24.00	0.1766	0.00	0	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			109.88750	94.146	21.03	0.2901	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			331.88750	363.146	21.03	0.7099	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			518.04930	481.328	22.62	0.7325	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			84.64930	94.828	22.62	0.2675	0.00	0	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			300.01670	272.493	23.10	0.4519	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			324.91670	344.293	23.10	0.5481	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			167.68650	147.770	22.95	0.2910	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			524.88650	551.870	22.95	0.7090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			3.74190	3.759	34.33	0.0092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,409.74190	3,362.859	34.33	0.9908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			3.73250	3.750	34.40	0.0092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,419.73250	3,372.850	34.40	0.9908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.75140	3.769	34.26	0.0092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			582.04940	547.571	24.40	0.6306	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			468.06560	436.370	23.99	0.5594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			262.06560	277.270	23.99	0.4406	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,731.27860	1,686.043	27.50	0.9365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			25.27860	26.943	27.50	0.0635	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			78.60930	83.969	25.87	0.1713	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			203.09820	215.369	24.43	0.3654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			589.09820	554.469	24.43	0.6346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,347.48630	1,391.545	22.03	0.9670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			13.48630	10.645	22.03	0.0330	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			206.04940	218.471	24.40	0.3694	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	13.22	Put			95.29060	82.327	22.74	0.1783	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			366.04680	337.902	23.60	0.4826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			330.04680	348.802	23.60	0.5174	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			211.27290	190.397	23.20	0.3307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			505.27290	531.297	23.20	0.6693	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,084.60930	1,043.069	25.87	0.8287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			6.77090	5.820	24.57	0.0176	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			279.67860	255.466	23.39	0.4036	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			413.67860	436.366	23.39	0.5964	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,160.68140	1,202.628	22.25	0.9393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			26.68140	21.728	22.25	0.0607	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			769.29060	803.227	22.74	0.8217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			6.37790	5.471	24.86	0.0165	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,169.83890	1,211.911	22.24	0.9410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			25.83890	21.011	22.24	0.0590	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			126.15580	134.339	25.20	0.2523	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			832.15580	793.439	25.20	0.7477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,700.77090	1,746.720	24.57	0.9824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			170.42390	180.997	24.72	0.3197	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			90.86110	78.310	22.72	0.1715	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			784.86110	819.210	22.72	0.8285	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			298.65930	273.631	23.44	0.4222	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			392.65930	414.531	23.44	0.5778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,740.37790	1,786.371	24.86	0.9835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			120.43800	128.362	25.28	0.2431	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			92.23060	98.460	25.65	0.1957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			998.23060	957.559	25.65	0.8043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			80.40390	68.905	22.67	0.1553	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			824.40390	859.805	22.67	0.8447	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			676.42390	640.097	24.72	0.6803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			70.86200	60.373	22.61	0.1399	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			102.22700	88.633	22.78	0.1887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			746.22700	779.533	22.78	0.8113	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			800.56610	835.341	22.70	0.8351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			86.56610	74.441	22.70	0.1649	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			856.43800	817.462	25.28	0.7569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			93.05670	80.300	22.73	0.1749	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,635.65460	1,590.717	27.24	0.9267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			29.65460	31.617	27.24	0.0733	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,503.21070	1,548.889	23.11	0.9754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			9.21070	7.989	23.11	0.0246	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			864.86200	901.273	22.61	0.8601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			142.40640	125.748	22.96	0.2455	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			338.88970	358.396	23.58	0.5266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			354.88970	327.496	23.58	0.4734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,262.53120	1,305.740	22.13	0.9561	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			18.53120	14.840	22.13	0.0439	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			777.05670	811.200	22.73	0.8251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			55.87960	59.755	26.33	0.1283	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			446.61810	470.545	23.32	0.6240	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			252.61810	229.645	23.32	0.3760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,690.87350	1,736.810	24.50	0.9821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			6.87350	5.910	24.50	0.0179	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			636.40640	666.648	22.96	0.7545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			3.55450	2.988	27.86	0.0086	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			174.57430	155.814	23.08	0.2870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			568.57430	596.713	23.08	0.7130	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,404.80650	1,450.314	22.38	0.9707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			10.80650	9.414	22.38	0.0293	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,271.87960	1,228.855	26.33	0.8717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			74.57220	63.684	22.64	0.1459	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,280.96930	1,237.885	26.35	0.8735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			54.96930	58.785	26.35	0.1265	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,355.20580	2,308.883	29.18	0.9750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			9.20580	9.783	29.18	0.0250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,147.55450	2,193.888	27.86	0.9914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			66.87790	71.477	26.09	0.1495	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			948.34720	986.637	22.51	0.8880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			54.34720	45.737	22.51	0.1120	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,279.87430	3,232.991	33.43	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.87430	3.891	33.43	0.0097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			848.57220	884.584	22.64	0.8541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			5.04740	4.297	26.03	0.0127	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			761.56330	795.291	22.75	0.8182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			97.56330	84.391	22.75	0.1818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			234.29590	248.139	24.18	0.4063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			520.29590	487.239	24.18	0.5937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,172.87790	1,130.577	26.09	0.8505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.84180	3.859	33.64	0.0096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			244.40780	258.750	24.11	0.4190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			500.40780	467.850	24.11	0.5810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,169.23500	4,122.407	39.59	0.9928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.23500	3.307	39.59	0.0072	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,899.04740	1,945.197	26.03	0.9873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			461.72020	430.202	23.96	0.5550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,239.91930	3,193.036	33.15	0.9901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.91930	3.936	33.15	0.0099	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			140.31690	149.276	25.03	0.2746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			776.31690	738.376	25.03	0.7254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,309.84180	3,262.958	33.64	0.9904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			4.35100	4.367	31.00	0.0115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			146.80950	156.122	24.96	0.2846	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			752.80950	715.222	24.96	0.7154	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			671.96550	703.244	22.90	0.7742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			127.96550	112.344	22.90	0.2258	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			265.72020	281.102	23.96	0.4450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			406.52380	376.661	23.75	0.5148	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,349.80040	3,302.917	33.91	0.9906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.80040	3.817	33.91	0.0094	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			13.39910	14.257	28.55	0.0354	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,119.39910	2,073.357	28.55	0.9646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,930.35100	2,883.467	31.00	0.9885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,399.75140	3,352.868	34.26	0.9908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			650.50040	681.159	22.93	0.7625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			136.50040	120.259	22.93	0.2375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,661.72020	2,615.168	29.99	0.9841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			5.72020	6.068	29.99	0.0159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			300.52380	317.561	23.75	0.4852	0.00	0	19,000
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			0.00000	347.465	23.86	0.4814	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			0.00000	360.665	23.86	0.5186	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			201.25850	183.229	23.65	0.2997	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			604.45850	633.329	23.65	0.7003	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,120.96730	4,074.092	37.43	0.9912	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			4.16730	4.192	37.43	0.0088	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			260.20280	240.573	22.61	0.3549	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			534.80280	562.073	22.61	0.6451	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,012.46900	975.656	24.33	0.7645	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			131.66900	141.756	24.33	0.2355	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			775.58790	742.297	23.72	0.6795	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			194.78790	208.397	23.72	0.3205	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			189.28160	174.366	21.42	0.2753	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			687.68160	719.666	21.42	0.7247	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			391.71390	369.121	21.63	0.4543	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			424.81390	449.121	21.63	0.5457	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			980.00940	946.499	22.59	0.7321	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			164.60940	177.999	22.59	0.2679	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,077.70550	1,042.870	22.82	0.7615	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			142.30550	154.370	22.82	0.2385	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			876.35770	912.748	20.45	0.7968	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			131.75770	121.248	20.45	0.2032	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			587.00140	560.598	21.48	0.5663	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			313.90140	334.398	21.48	0.4337	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			411.79160	391.267	20.83	0.4557	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			443.29160	469.667	20.83	0.5443	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			241.52130	227.018	20.06	0.3127	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			672.32130	704.718	20.06	0.6873	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			472.48980	500.432	20.27	0.5561	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			407.08980	388.132	20.27	0.4439	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			427.69650	408.209	20.31	0.4583	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			453.09650	480.509	20.31	0.5417	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			0.00000	319.786	20.09	0.3898	5,756,149.80	18,000	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			0.00000	584.386	20.09	0.6102	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			415.69140	396.851	19.80	0.4392	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			497.19140	525.251	19.80	0.5608	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			900.50250	937.665	19.01	0.7660	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			175.30250	165.465	19.01	0.2340	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			915.06080	952.457	19.01	0.7716	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			169.86080	160.257	19.01	0.2284	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			183.69490	173.502	19.02	0.2425	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			878.89490	915.702	19.02	0.7575	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			810.36350	845.274	19.07	0.7277	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			215.16350	203.074	19.07	0.2723	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,869.20390	1,830.550	22.57	0.8720	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			76.70390	85.050	22.57	0.1280	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,951.94980	1,912.739	22.69	0.8822	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			69.44980	77.239	22.69	0.1178	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,363.87870	1,329.226	21.69	0.7877	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			103.16460	113.394	22.20	0.1638	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,477.63760	1,522.806	19.15	0.9138	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			50.13760	48.306	19.15	0.0862	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			141.37870	153.726	21.69	0.2123	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,078.59830	1,118.353	18.95	0.8253	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			121.09830	113.853	18.95	0.1747	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			145.82520	137.439	18.97	0.2022	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			993.32520	1,031.939	18.97	0.7978	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,625.66460	1,588.894	22.20	0.8362	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			382.90740	366.738	19.22	0.3996	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			591.80740	622.538	19.22	0.6004	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			568.30550	598.600	19.24	0.5818	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			414.90550	398.300	19.24	0.4182	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,222.40050	1,190.616	21.11	0.7431	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			185.80050	200.916	21.11	0.2569	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			156.12370	148.106	18.72	0.2082	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			1,009.52370	1,048.406	18.72	0.7918	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			438.57510	422.014	19.11	0.4288	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			561.17510	591.414	19.11	0.5712	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			608.43300	587.428	19.49	0.5208	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			433.23300	459.028	19.49	0.4792	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			598.60190	578.474	19.42	0.5129	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			448.00190	474.574	19.42	0.4871	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			612.29100	592.078	19.44	0.5178	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			443.99100	470.478	19.44	0.4822	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			610.98940	591.990	19.05	0.5018	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			489.98940	517.490	19.05	0.4982	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	01/03/2018	Foreign Exchange Option	13.50	Put			284.10600	273.053	18.29	0.3043	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			845.30600	880.853	18.29	0.6957	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			249.53300	239.452	18.17	0.2766	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			913.03300	949.452	18.17	0.7234	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			716.55920	696.326	18.96	0.5299	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			479.35920	505.626	18.96	0.4701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,564.37210	1,533.447	20.68	0.7588	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			206.17210	221.747	20.68	0.2412	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			979.76130	1,017.251	17.77	0.7282	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			257.96130	248.951	17.77	0.2718	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			232.86040	224.574	17.74	0.2520	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,424.56930	3,386.276	23.11	0.9409	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			564.71020	548.072	18.49	0.4580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			596.51020	626.372	18.49	0.5420	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			35.99080	44.187	23.12	0.0587	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,434.19080	3,395.887	23.12	0.9413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,032.51400	1,007.684	19.56	0.6358	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			375.02760	397.783	19.39	0.3886	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			953.22760	929.484	19.39	0.6114	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			35.61670	43.803	23.13	0.0582	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,443.81670	3,405.503	23.13	0.9418	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			36.36930	44.576	23.11	0.0591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			615.70650	597.447	18.59	0.4822	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,760.04590	1,727.720	21.02	0.7921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			171.84590	186.020	21.02	0.2079	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			876.49980	853.874	19.22	0.5858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			408.29980	432.174	19.22	0.4142	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			344.31400	365.984	19.56	0.3642	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			822.39670	800.602	19.10	0.5666	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			842.51300	820.404	19.14	0.5739	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			424.31300	448.704	19.14	0.4261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,657.32480	1,625.934	20.85	0.7751	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			189.12480	204.234	20.85	0.2249	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			557.50650	585.747	18.59	0.5178	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			762.21250	795.345	18.12	0.6322	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,003.39800	978.956	19.50	0.6270	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			355.19800	377.256	19.50	0.3730	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			789.33940	768.070	19.02	0.5544	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			451.13940	476.370	19.02	0.4456	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			434.19670	458.902	19.10	0.4334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			316.46150	336.837	19.73	0.3410	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			605.67000	635.733	18.47	0.5474	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			553.87000	537.433	18.47	0.4526	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			541.06600	568.872	18.65	0.5071	20,479.40	36	36
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			639.26600	620.572	18.65	0.4929	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			400.41250	387.045	18.12	0.3678	0.00	0	20,880

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	14.95	Call			304.56200	324.469	19.82	0.3309	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,302.36600	1,343.422	17.62	0.8286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			140.56600	135.122	17.62	0.1714	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			430.87890	455.479	19.11	0.4309	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			829.07890	807.179	19.11	0.5691	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,114.66150	1,088.537	19.73	0.6590	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			209.48060	201.887	17.72	0.2329	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,612.60550	1,657.181	17.84	0.8900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			80.80550	78.881	17.84	0.1100	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,802.37580	1,847.436	18.17	0.9147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			60.57580	59.136	18.17	0.0853	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,152.76200	1,126.169	19.82	0.6691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			293.10980	312.553	19.90	0.3210	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			795.90330	774.528	19.04	0.5568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			447.70330	472.828	19.04	0.4432	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			409.47130	395.909	18.14	0.3733	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			751.27130	784.209	18.14	0.6267	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,091.28060	1,130.187	17.72	0.7671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			240.17140	257.345	20.34	0.2735	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			527.25680	511.323	18.41	0.4390	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			629.05680	659.623	18.41	0.5610	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			842.10410	876.579	17.97	0.6704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			340.30410	328.279	17.97	0.3296	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,191.30980	1,164.253	19.90	0.6790	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			118.21960	129.189	21.65	0.1519	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,765.84500	1,810.824	18.11	0.9104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			64.04500	62.524	18.11	0.0896	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,084.50690	1,058.766	19.67	0.6507	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			326.30690	347.066	19.67	0.3493	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,398.37140	1,369.045	20.34	0.7265	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			481.14230	466.103	18.31	0.4144	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			549.23250	577.254	18.62	0.5124	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			627.43250	608.954	18.62	0.4876	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			300.92450	289.832	17.85	0.3028	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			902.72450	938.132	17.85	0.6972	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,176.41960	2,140.889	21.65	0.8481	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			134.22560	146.205	21.43	0.1692	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,598.19360	1,566.965	20.74	0.7648	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			199.99360	215.265	20.74	0.2352	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			966.31100	1,003.614	17.78	0.7232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			264.51100	255.314	17.78	0.2768	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			672.94230	704.403	18.31	0.5856	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			170.14090	163.751	17.66	0.1988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,675.28960	1,720.043	17.95	0.8988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			73.48960	71.743	17.95	0.1012	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,137.88040	2,183.510	18.74	0.9465	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			36.08040	35.210	18.74	0.0535	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,032.42560	1,997.905	21.43	0.8308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			314.04420	334.326	19.75	0.3390	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,277.60490	1,249.562	20.09	0.6999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			269.40490	287.862	20.09	0.3001	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,069.84730	1,108.499	17.73	0.7600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			218.04730	210.199	17.73	0.2400	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,201.94090	1,242.051	17.66	0.8012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,034.66040	1,072.874	17.74	0.7480	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,255.50950	1,296.142	17.64	0.8162	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			153.70950	147.842	17.64	0.1838	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,812.01030	1,779.235	21.10	0.8002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			163.81030	177.535	21.10	0.1998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,122.24420	1,096.026	19.75	0.6610	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			903.00490	880.623	19.09	0.5831	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			427.40490	451.423	19.09	0.4169	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			718.20190	699.603	18.23	0.4910	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			611.20190	638.803	18.23	0.5090	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,198.68430	1,173.797	19.24	0.6405	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			383.88430	405.297	19.24	0.3595	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,849.93320	1,819.960	20.47	0.7665	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			225.13320	241.460	20.47	0.2335	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,374.54250	1,348.110	19.51	0.6765	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			341.04250	360.810	19.51	0.3235	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			461.82100	448.193	17.55	0.3703	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			858.32100	890.893	17.55	0.6297	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,722.43540	1,693.382	20.18	0.7415	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			258.93540	276.082	20.18	0.2585	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			853.41400	885.623	17.53	0.6183	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			496.61400	482.623	17.53	0.3817	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,695.62260	1,667.055	20.01	0.7286	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			282.42260	300.055	20.01	0.2714	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			134.40310	130.667	16.87	0.1477	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,611.20310	1,653.667	16.87	0.8523	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			794.17300	775.356	18.19	0.5051	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			615.47300	642.856	18.19	0.4949	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,801.33870	1,772.498	20.10	0.7417	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			269.33870	286.698	20.10	0.2583	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			857.25180	837.767	18.27	0.5249	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			585.25180	611.967	18.27	0.4751	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,617.44430	1,659.004	16.80	0.8500	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			139.44430	134.804	16.80	0.1500	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			735.04770	717.437	17.99	0.4806	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			665.34770	693.937	17.99	0.5194	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,531.52380	1,504.782	19.44	0.6799	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			367.72380	387.182	19.44	0.3201	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	31/05/2018	Foreign Exchange Option	13.80	Put			484.13810	470.275	17.28	0.3611	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			950.33810	982.675	17.28	0.6389	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,905.19170	1,876.222	20.08	0.7426	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			281.39170	298.622	20.08	0.2574	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			52.76680	49.562	16.13	0.0625	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,552.16020	1,591.436	16.60	0.8102	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			205.76020	198.936	16.60	0.1898	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,827.48030	2,871.733	15.89	0.9720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			21.08030	19.233	15.89	0.0280	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,714.88480	1,755.309	16.50	0.8450	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			158.48480	152.809	16.50	0.1550	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,586.89570	1,560.505	19.40	0.6749	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			393.29570	413.005	19.40	0.3251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,010.90200	989.926	18.31	0.5436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			607.30200	632.426	18.31	0.4564	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,308.92770	1,345.847	16.79	0.7471	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			302.52770	293.347	16.79	0.2529	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,077.85310	1,056.198	18.44	0.5622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			574.25310	598.698	18.44	0.4378	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,398.96970	1,436.831	16.72	0.7721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			262.56970	254.331	16.72	0.2279	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,004.82090	2,046.440	16.33	0.8945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			98.42090	93.940	16.33	0.1055	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,437.15690	2,405.614	20.65	0.7958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			223.55690	238.113	20.65	0.2042	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,410.89680	2,379.499	20.62	0.7929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			227.29680	241.999	20.62	0.2071	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,363.89630	1,401.402	16.75	0.7626	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			277.49630	268.902	16.75	0.2374	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,610.58880	1,584.021	19.45	0.6791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			386.98880	406.521	19.45	0.3209	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,203.29250	1,238.989	16.88	0.7152	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			356.89250	346.489	16.88	0.2848	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,126.71720	2,097.071	20.24	0.7586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			273.11720	289.571	20.24	0.2414	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,190.49400	1,226.038	16.89	0.7111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			364.09400	353.538	16.89	0.2889	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,216.63910	3,181.030	21.71	0.8619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			143.03910	153.530	21.71	0.1381	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			900.20030	930.598	17.41	0.6007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			593.80030	578.098	17.41	0.3993	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,532.04010	1,506.070	19.30	0.6647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			408.44010	428.570	19.30	0.3353	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			987.13210	1,018.779	17.21	0.6372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			510.73210	496.279	17.21	0.3628	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,341.19240	2,310.206	20.53	0.7851	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			237.59240	252.707	20.53	0.2149	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			852.17520	881.844	17.53	0.5794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			645.77520	629.344	17.53	0.4206	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			981.83400	1,013.405	17.22	0.6350	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			515.43400	500.905	17.22	0.3650	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,865.62390	2,831.872	21.19	0.8367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			172.02390	184.372	21.19	0.1633	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,123.19620	3,087.837	21.55	0.8560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			149.59620	160.337	21.55	0.1440	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,135.12670	2,177.239	16.25	0.9123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			78.72670	74.739	16.25	0.0877	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,030.39580	1,062.631	17.11	0.6544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			473.99580	460.131	17.11	0.3456	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,058.02190	3,022.844	21.43	0.8518	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			154.42190	165.344	21.43	0.1482	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			784.32510	812.909	17.71	0.5479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			727.92510	710.409	17.71	0.4521	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			2,126.33800	2,168.416	16.26	0.9112	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			79.93800	75.916	16.26	0.0888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			950.51950	981.654	17.29	0.6221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			544.11950	529.154	17.29	0.3779	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,551.71490	2,519.537	20.80	0.8078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			208.11490	222.037	20.80	0.1922	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			997.80750	1,029.601	17.18	0.6415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			501.40750	487.101	17.18	0.3585	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,793.22180	2,759.812	21.10	0.8305	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			179.62180	192.312	21.10	0.1695	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			124.97560	134.749	22.22	0.1219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,508.57560	3,472.249	22.22	0.8781	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			1,819.91320	1,792.326	19.82	0.7139	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			336.31320	354.826	19.82	0.2861	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			1,003.17660	1,035.046	17.17	0.6436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			496.77660	482.546	17.17	0.3564	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			124.44320	134.196	22.24	0.1214	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,518.04320	3,481.696	22.24	0.8786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			123.91590	133.647	22.25	0.1209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,527.51590	3,491.147	22.25	0.8791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,485.36030	1,524.046	16.65	0.7943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			228.96030	221.546	16.65	0.2057	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,315.18210	2,284.350	20.49	0.7820	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			241.58210	256.850	20.49	0.2180	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,522.25930	1,561.279	16.62	0.8032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			215.85930	208.779	16.62	0.1968	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,289.68500	1,265.736	18.84	0.6147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			486.08500	508.236	18.84	0.3853	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,092.38330	1,125.670	16.98	0.6780	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			425.98330	413.170	16.98	0.3220	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,311.78290	1,287.637	18.88	0.6197	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			478.18290	500.137	18.88	0.3803	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,919.87090	1,961.153	16.38	0.8815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			113.47090	108.653	16.38	0.1185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,319.96640	3,365.914	17.51	0.9814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			13.56640	13.414	17.51	0.0186	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,058.21260	1,090.814	17.05	0.6652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			451.81260	438.314	17.05	0.3348	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,359.16680	2,402.062	16.13	0.9375	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,682.64500	1,655.843	19.52	0.6823	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			393.54500	412.843	19.52	0.3177	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			505.00850	491.196	17.15	0.3537	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,035.90850	1,068.196	17.15	0.6463	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,073.84320	2,044.546	20.11	0.7423	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			304.74320	321.546	20.11	0.2577	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			592.81960	577.647	17.34	0.3903	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			950.41960	981.347	17.34	0.6097	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			518.62690	503.283	17.04	0.3484	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,096.42690	1,127.083	17.04	0.6516	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			1,934.97480	1,908.453	19.76	0.7038	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			381.67480	401.153	19.76	0.2962	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			716.39570	698.796	17.50	0.4246	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			913.09570	941.496	17.50	0.5754	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,759.05410	1,732.671	19.47	0.6766	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			425.75410	445.371	19.47	0.3234	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			801.34680	828.261	17.82	0.5257	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			864.64680	845.561	17.82	0.4743	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			772.31850	754.468	17.62	0.4435	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			871.31850	899.368	17.62	0.5565	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,837.74940	1,811.215	19.56	0.6841	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			420.14940	439.515	19.56	0.3159	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			524.23260	509.418	16.99	0.3458	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,126.63260	1,157.719	16.99	0.6542	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,246.07840	2,217.496	20.13	0.7415	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			328.47840	345.796	20.13	0.2585	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			364.33500	383.287	19.93	0.2786	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			98.31560	93.796	15.64	0.0989	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			2,196.31560	2,237.696	15.64	0.9011	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			1,113.52820	1,144.984	17.05	0.6442	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			555.52820	541.083	17.05	0.3558	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,126.33500	2,099.387	19.93	0.7214	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			975.48880	956.883	17.95	0.4953	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			786.88880	814.083	17.95	0.5047	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			344.96550	362.811	20.22	0.2556	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,014.45760	1,989.006	19.66	0.6899	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	31/08/2018	Foreign Exchange Option	16.05	Call			436.25760	456.506	19.66	0.3101	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			541.07260	526.886	16.91	0.3388	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,212.87260	1,244.386	16.91	0.6612	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,443.16550	2,415.311	20.22	0.7444	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,081.11930	2,055.561	19.65	0.6890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			451.41930	471.761	19.65	0.3110	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,880.43500	1,917.279	15.96	0.8255	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			220.13500	211.079	15.96	0.1745	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,527.38330	3,574.830	16.05	0.9775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.08330	18.630	16.05	0.0225	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,803.32080	1,839.013	16.16	0.8074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			253.02080	242.813	16.16	0.1926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,326.03590	1,304.952	18.44	0.5607	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			696.33590	721.152	18.44	0.4393	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,144.06140	2,184.178	15.32	0.8788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			133.76140	127.978	15.32	0.1212	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,058.27050	2,097.432	15.52	0.8629	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			157.97050	151.232	15.52	0.1371	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,946.11490	1,921.074	19.46	0.6697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			486.41490	507.274	19.46	0.3303	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,001.36050	1,976.273	19.54	0.6777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			471.66050	492.473	19.54	0.3223	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,027.73470	2,066.529	15.60	0.8569	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			167.43470	160.329	15.60	0.1431	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			486.40800	473.483	16.76	0.3085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,346.70800	1,379.683	16.76	0.6915	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,299.27110	1,331.688	16.81	0.6775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			518.97110	505.488	16.81	0.3225	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			785.36370	811.464	18.13	0.4807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,145.06370	1,125.264	18.13	0.5193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			792.40250	818.595	18.10	0.4839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,132.10250	1,112.395	18.10	0.5161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,819.20920	2,789.946	20.58	0.7728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			309.50920	326.146	20.58	0.2272	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			788.87520	815.019	18.11	0.4823	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,138.57520	1,118.819	18.11	0.5177	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,166.86780	2,140.805	19.72	0.6938	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			452.06780	472.005	19.72	0.3062	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			554.49960	540.420	16.84	0.3326	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,289.69960	1,321.620	16.84	0.6674	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,623.64130	2,595.604	20.30	0.7470	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			358.84130	376.804	20.30	0.2530	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			922.49490	904.239	17.57	0.4418	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,028.89490	1,056.939	17.57	0.5582	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,276.71270	1,256.203	18.20	0.5274	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			822.21270	848.003	18.20	0.4726	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,332.55760	2,306.261	19.77	0.6963	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			472.55760	492.561	19.77	0.3037	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			569.91700	556.203	16.80	0.3258	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,379.91700	1,412.503	16.80	0.6742	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,792.00410	2,763.448	20.33	0.7458	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			382.00410	399.748	20.33	0.2542	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,358.86730	1,390.918	16.82	0.6654	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			597.56730	583.218	16.82	0.3346	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,610.87670	2,583.268	20.08	0.7252	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			422.17670	440.968	20.08	0.2748	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			56.32750	42.321	13.56	0.0497	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,777.62750	2,810.021	13.56	0.9503	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,150.01170	1,130.530	17.94	0.4913	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			929.41170	956.430	17.94	0.5087	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,509.26410	2,482.775	19.91	0.7005	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			487.86410	507.875	19.91	0.2995	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			584.40450	570.504	16.79	0.3201	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,463.00450	1,495.604	16.79	0.6799	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,023.53610	2,994.439	20.51	0.7510	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			392.13610	409.539	20.51	0.2490	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			932.63520	958.508	18.19	0.4915	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,300.03520	1,279.208	18.19	0.5085	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			929.13800	954.970	18.20	0.4901	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,306.53800	1,285.670	18.20	0.5099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			936.14620	962.060	18.18	0.4928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,293.54620	1,272.760	18.18	0.5072	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,687.96340	2,660.260	20.13	0.7019	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			511.86340	531.060	20.13	0.2981	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			600.13140	586.053	16.85	0.3142	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,554.03140	1,586.853	16.85	0.6858	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,239.24910	3,209.515	20.77	0.7515	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			413.14910	430.315	20.77	0.2485	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,327.94740	1,307.065	18.28	0.4849	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,088.64740	1,115.265	18.28	0.5151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,636.77580	1,668.555	17.17	0.6653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			745.87580	729.755	17.17	0.3347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,095.44200	1,121.665	18.50	0.5012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,474.54200	1,452.865	18.50	0.4988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,091.97120	1,118.151	18.51	0.5001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,481.07120	1,459.351	18.51	0.4999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,098.93170	1,125.192	18.49	0.5024	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,468.03170	1,446.392	18.49	0.4976	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,719.96160	1,752.312	17.53	0.6445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			925.46160	908.612	17.53	0.3555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,715.06810	1,747.387	17.54	0.6432	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			930.56810	913.687	17.54	0.3568	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,710.18850	1,742.470	17.55	0.6420	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			935.68850	918.769	17.55	0.3580	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,593.49970	1,620.498	18.87	0.5403	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,789.09970	1,765.698	18.87	0.4597	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,129.02550	5,107.251	22.91	0.7195	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			733.42550	762.051	22.91	0.2805	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,589.87310	1,616.825	18.88	0.5394	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,795.47310	1,772.025	18.88	0.4606	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,586.26480	1,613.162	18.89	0.5385	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,801.86480	1,778.362	18.89	0.4615	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,368.35930	2,400.719	18.58	0.6432	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,401.75930	1,384.819	18.58	0.3568	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,364.17800	2,396.487	18.59	0.6423	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,407.57800	1,390.587	18.59	0.3577	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,360.00720	2,392.265	18.60	0.6415	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,413.40720	1,396.365	18.60	0.3585	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,523.07370	1,508.181	18.85	0.3646	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,411.57370	2,445.781	18.85	0.6354	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,548.86150	2,583.220	18.73	0.6475	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,492.66150	1,478.220	18.73	0.3525	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,544.64920	2,578.951	18.74	0.6467	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,498.44920	1,483.951	18.74	0.3533	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,540.44670	2,574.691	18.75	0.6459	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,504.24670	1,489.691	18.75	0.3541	0.00	0	0
Total \$ / R Option												5,776,629.20	18,036	3,883,998
Total \$ / R												535,300,852.40	55,747	5,344,532
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.94090		13.89400			0.0000	223,054.40	16	752
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.14830		14.10180			0.0000	70,741.50	5	33
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.35250		14.30640			0.0000	0.00	0	14
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.55620		14.51030			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			15.20370		15.15450			0.0000	0.00	0	0
Total \$ / R MAXI Future												293,795.90	21	799
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			41,905.12350	44,194.242	23.38	0.6010	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			27,505.12350	25,104.242	23.38	0.3990	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			41,367.86380	43,636.605	23.39	0.5964	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			27,967.86380	25,546.605	23.39	0.4036	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			42,447.08410	44,756.777	23.37	0.6056	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			27,047.08410	24,666.777	23.37	0.3944	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			77,327.15680	80,659.920	18.10	0.6377	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			39,147.15680	37,829.920	18.10	0.3623	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			76,772.88460	80,095.765	18.11	0.6350	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			39,592.88460	38,265.765	18.11	0.3650	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		77,884.37770	81,226.708	18.09	0.6404		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		38,704.37770	37,396.708	18.09	0.3596		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		93,518.05180	96,610.134	17.33	0.6157		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		55,878.05180	54,360.134	17.33	0.3843		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		93,011.27220	96,096.233	17.34	0.6136		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		56,371.27220	54,846.233	17.34	0.3864		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		94,027.15700	97,126.364	17.32	0.6178		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		55,387.15700	53,876.364	17.32	0.3822		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		114,897.43010	117,961.978	17.10	0.6273		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		64,867.43010	63,341.978	17.10	0.3727		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		114,396.63420	117,455.133	17.12	0.6255		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		65,366.63420	63,835.133	17.12	0.3745		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		115,400.21770	118,470.821	17.09	0.6291		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		64,370.21770	62,850.821	17.09	0.3709		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		4,290.52590	4,098.956	0.48	0.6041		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		3,063.80310	2,861.046	0.46	0.5009		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		3,063.80310	2,861.046	0.46	0.4991		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		2,653.23510	2,453.942	0.47	0.4467		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		3,653.23510	3,453.942	0.47	0.5533		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		2,290.52590	2,098.956	0.48	0.3959		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		171,506.80720	174,738.730	17.54	0.6432		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		93,056.80720	91,368.730	17.54	0.3568		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		171,018.85450	174,246.952	17.55	0.6420		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		93,568.85450	91,876.952	17.55	0.3580		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		171,996.16470	175,231.213	17.53	0.6445		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		92,546.16470	90,861.213	17.53	0.3555		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												293,795.90	21	799
£ / R	On	01/12/2017	Foreign Exchange Future		18.50380	18.40220		0.0000		0.00	0	0		
£ / R	On	15/12/2017	Foreign Exchange Future		18.55290	18.45110		0.0000		0.00	0	10		
£ / R	On	18/12/2017	Foreign Exchange Future		18.56350	18.46200		0.0000		75,646,262.50	4,075	214,107		
£ / R	On	31/01/2018	Foreign Exchange Future		18.73190	18.63000		0.0000		0.00	0	10		
£ / R	On	01/03/2018	Foreign Exchange Future		18.83600	18.73440		0.0000		0.00	0	17		
£ / R	On	15/03/2018	Foreign Exchange Future		18.88610	18.78450		0.0000		0.00	0	38		
£ / R	On	19/03/2018	Foreign Exchange Future		18.90040	18.79870		0.0000		200,419,841.60	10,604	12,805		
£ / R	On	18/06/2018	Foreign Exchange Future		19.23320	19.13230		0.0000		0.00	0	4,422		
£ / R	On	17/09/2018	Foreign Exchange Future		19.56800	19.46680		0.0000		0.00	0	3,565		
£ / R	On	14/06/2019	Foreign Exchange Future		20.34340	20.24160		0.0000		0.00	0	0		
Total £ / R Future												276,066,104.10	14,679	234,974
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Put	849.23520	750.938	25.69	0.8259		0.00	0	0	
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Call	61.43520	64.738	25.69	0.1741		0.00	0	15,200	
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put	563.69310	495.024	24.11	0.5270		0.00	0	0	
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call	354.79310	387.924	24.11	0.4730		0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		1.64280	1.941	41.74	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		6,679.64280	6,578.441	41.74	0.9968	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put		341.37840	291.310	23.45	0.3621	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call		603.37840	654.810	23.45	0.6379	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put		1,437.72210	1,345.356	25.12	0.8284	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call		99.72210	108.856	25.12	0.1716	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		1.62300	1.918	41.74	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		6,689.62300	6,588.418	41.74	0.9968	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		1.60350	1.895	41.74	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		6,699.60350	6,598.395	41.74	0.9968	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put		810.30630	751.889	20.19	0.5255	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call		530.30630	573.789	20.19	0.4745	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		1,038.90830	979.334	19.48	0.5614	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		543.30830	585.334	19.48	0.4386	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		939.82740	884.590	19.09	0.5115	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		674.32740	720.690	19.09	0.4885	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		1,787.82240	1,870.202	18.74	0.8235	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		219.12240	199.802	18.74	0.1765	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		1,803.58250	1,886.247	18.74	0.8263	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		214.88250	195.847	18.74	0.1737	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		1,972.71400	2,058.242	18.79	0.8540	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		174.01400	157.842	18.79	0.1460	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		1,700.88930	1,627.742	19.86	0.6954	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		359.58930	388.142	19.86	0.3046	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		1,795.69610	1,878.219	18.74	0.8249	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		216.99610	197.819	18.74	0.1751	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		912.47610	858.212	18.95	0.4983	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		711.17610	758.612	18.95	0.5017	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		1,729.53590	1,799.209	17.83	0.7264	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		497.23590	466.008	17.83	0.2736	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		1,722.82730	1,792.367	17.83	0.7251	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		500.52730	469.167	17.83	0.2749	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		1,736.25440	1,806.069	17.83	0.7278	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		493.95440	462.869	17.83	0.2722	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		1,890.76460	1,956.415	17.48	0.6974	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		683.96460	648.415	17.48	0.3026	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		1,903.39060	1,969.277	17.48	0.6999	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		676.59060	641.277	17.48	0.3001	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		1,897.06800	1,962.836	17.48	0.6987	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		680.26800	644.837	17.48	0.3013	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		2,603.26210	2,663.828	17.32	0.6959	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,001.66210	960.428	17.32	0.3041	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		2,615.28640	2,676.011	17.32	0.6977	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		993.68640	952.611	17.32	0.3023	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		2,609.26940	2,669.919	17.32	0.6968	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		997.66940	956.519	17.32	0.3032	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												0.00	0	18,900
Total £ / R												276,066,104.10	14,679	253,874
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12539		0.12436			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12792		0.12686			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13047		0.12941			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14577		0.14460			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,444.55320	1,546.134	25.43	0.9773	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			8.75320	7.234	25.43	0.0227	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			551.03730	628.837	21.94	0.7864	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			115.23730	89.937	21.94	0.2136	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			116.63450	141.452	24.06	0.2939	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			680.83450	602.552	24.06	0.7061	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			941.25490	1,020.242	19.15	0.7408	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			255.05490	228.542	19.15	0.2592	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			450.78610	499.698	20.63	0.4678	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			764.58610	707.998	20.63	0.5322	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,722.90160	1,820.631	17.12	0.9465	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			36.70160	28.931	17.12	0.0535	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			755.53870	817.825	20.32	0.5398	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			814.83870	770.925	20.32	0.4602	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			435.92120	477.590	21.51	0.3616	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,495.22120	1,430.690	21.51	0.6384	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,266.06890	1,350.440	18.82	0.7457	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			325.36890	303.540	18.82	0.2543	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,141.86070	2,233.029	18.94	0.7266	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			681.36070	656.429	18.94	0.2734	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,679.10120	1,760.420	20.51	0.6124	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,218.60120	1,183.820	20.51	0.3876	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,749.30060	2,854.950	17.15	0.8452	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			288.80060	278.350	17.15	0.1548	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	28/11/2017	Foreign Exchange Future			16.46300		16.30840			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.48240		16.32780			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.53380		16.37920			0.0000	132,931,752.00	8,040	114,426
€ / R	On	27/12/2017	Foreign Exchange Future			16.56710		16.41230			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.70530		16.55040			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.80790		16.65330			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.86310		16.70820			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.87790		16.72280			0.0000	376,917,262.80	22,332	36,412

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2018	Foreign Exchange Future			16.91490		16.76000			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			17.22240		17.06650			0.0000	0.00	0	546
€ / R	On	17/09/2018	Foreign Exchange Future			17.57590		17.41890			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.73040		18.56670			0.0000	0.00	0	0
Total € / R Future												509,849,014.80	30,372	157,762
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			14.19440	6.923	27.86	0.0325	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			812.59440	959.923	27.86	0.9675	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			469.83550	383.933	22.58	0.5053	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			277.63550	346.333	22.58	0.4947	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			150.89200	116.259	22.17	0.2086	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			318.37310	391.976	22.60	0.5133	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			594.41410	703.759	22.29	0.7230	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			215.21410	169.959	22.29	0.2770	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			474.97830	572.671	22.41	0.6470	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			295.77830	238.870	22.41	0.3530	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			730.09200	850.059	22.17	0.7914	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			5.74160	4.597	28.12	0.0108	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			880.75460	1,010.898	22.15	0.8490	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			101.55460	77.098	22.15	0.1510	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,255.93260	2,409.140	27.29	0.9873	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			6.73260	5.340	27.29	0.0127	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			469.17310	388.176	22.60	0.4867	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			377.92250	463.143	22.52	0.5705	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			291.51660	360.439	22.70	0.4850	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			512.31660	426.639	22.70	0.5150	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.43340	4.351	40.01	0.0079	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,034.23340	4,880.550	40.01	0.9921	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,384.94160	2,538.397	28.12	0.9892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,715.91710	1,573.498	25.14	0.9047	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			34.65040	46.569	25.16	0.0940	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,725.45040	1,582.769	25.16	0.9060	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			35.59060	48.039	25.13	0.0966	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,706.39060	1,564.239	25.13	0.9034	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			388.72250	319.343	22.52	0.4295	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			35.11710	47.298	25.14	0.0953	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			133.19920	106.106	21.47	0.1759	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			925.49920	1,053.206	21.47	0.8241	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			218.20760	184.044	18.28	0.2294	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			968.60760	1,089.344	18.28	0.7706	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			484.28570	426.744	17.72	0.3791	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			727.58570	824.644	17.72	0.6209	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			828.19170	747.957	17.96	0.5149	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			526.39170	601.057	17.96	0.4851	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,934.91900	2,080.058	17.41	0.9098	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			82.11900	72.158	17.41	0.0902	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	14.00	Put			31.95800	27.375	19.06	0.0365	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,754.75800	2,905.275	19.06	0.9635	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			822.13030	742.727	17.86	0.5085	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			544.93030	620.627	17.86	0.4915	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,944.05690	2,089.284	17.43	0.9107	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			81.25690	71.384	17.43	0.0893	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,771.98950	1,915.397	17.07	0.8924	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			99.18950	87.497	17.07	0.1076	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,729.50510	1,870.165	16.97	0.8871	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			106.70510	92.265	16.97	0.1129	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,953.20320	2,098.517	17.45	0.9116	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			80.40320	70.617	17.45	0.0884	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			541.94880	482.123	17.43	0.3899	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			764.74880	860.023	17.43	0.6101	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			822.43110	921.494	17.34	0.6364	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			489.63110	433.594	17.34	0.3636	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			959.41860	874.656	17.95	0.5443	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			509.41860	579.556	17.95	0.4557	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			236.83530	210.902	16.12	0.1765	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,795.74520	1,925.492	16.12	0.8221	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			239.24520	213.092	16.12	0.1779	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			234.44250	208.729	16.12	0.1751	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2,879.85670	3,028.820	16.67	0.9420	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			63.35670	56.420	16.67	0.0580	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,445.72320	1,563.613	16.25	0.7463	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			379.22320	341.213	16.25	0.2537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,803.33530	1,933.302	16.12	0.8235	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			104.31280	123.448	22.00	0.0981	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,141.59400	3,292.595	16.81	0.9569	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			45.09400	40.195	16.81	0.0431	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,176.13150	1,280.624	16.46	0.6690	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			549.63150	498.224	16.46	0.3310	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,810.94250	1,941.129	16.12	0.8249	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			402.39900	451.468	18.51	0.3134	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,350.55440	3,502.797	16.93	0.9664	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			34.05440	30.397	16.93	0.0336	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,000.83360	2,136.992	16.17	0.8554	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			184.33360	164.592	16.17	0.1446	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,667.81280	4,531.048	22.00	0.9019	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,639.55160	3,507.600	20.43	0.8580	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			156.05160	180.000	20.43	0.1420	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,945.89900	1,839.069	18.51	0.6866	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,442.80690	4,311.996	21.04	0.8405	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			231.70690	257.896	21.04	0.1595	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,189.54010	1,285.078	16.49	0.6021	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,184.83600	1,280.146	16.50	0.6005	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	17.11	Put			875.93600	814.246	16.50	0.3995	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,180.14830	1,275.231	16.51	0.5990	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			870.64010	809.178	16.49	0.3979	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,235.41610	3,391.619	15.53	0.9412	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			881.24830	819.331	16.51	0.4010	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			66.51610	65.719	15.53	0.0588	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,826.03560	1,949.048	15.94	0.7656	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			407.13560	373.148	15.94	0.2344	0.00	0	41,516
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,430.50190	2,550.078	16.12	0.7336	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			723.80190	679.678	16.12	0.2664	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,424.49140	2,543.546	16.12	0.7326	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			727.79140	683.146	16.12	0.2674	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,418.49350	2,537.025	16.12	0.7316	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			731.79350	686.625	16.12	0.2684	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												509,849,014.80	30,372	1,011,600
AUS / R	On	18/12/2017	Foreign Exchange Future			10.62900		10.53230			0.0000	1,062,900.00	100	16,484
AUS / R	On	27/12/2017	Foreign Exchange Future			10.64430		10.54750			0.0000	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Future			10.67670		10.68600			0.0000	53,383.50	5	5
AUS / R	On	19/03/2018	Foreign Exchange Future			10.78210		10.68490			0.0000	0.00	0	1,650
AUS / R	On	18/06/2018	Foreign Exchange Future			10.93520		10.83770			0.0000	58,448,644.00	5,345	5,346
AUS / R	On	17/09/2018	Foreign Exchange Future			11.08930		10.99090			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			11.24040		11.14050			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			11.57800		11.47520			0.0000	185,653,230.00	16,035	0
Total AUS / R Future												245,218,157.50	21,485	34,297
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,338.62920	1,243.793	24.47	0.9534	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			10.72240	12.550	24.53	0.0457	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,348.42240	1,253.550	24.53	0.9543	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			10.52030	12.313	24.59	0.0449	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,358.22030	1,263.313	24.59	0.9551	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			10.92920	12.793	24.47	0.0466	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			617.42200	694.629	20.02	0.8537	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			69.92200	50.329	20.02	0.1463	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			609.52950	686.329	20.03	0.8498	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			72.02950	52.029	20.03	0.1502	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			625.31320	702.972	20.01	0.8576	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			67.81320	48.672	20.01	0.1424	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			0.00000	304.300	18.65	0.4876	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			0.00000	301.000	18.65	0.5124	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			823.24460	902.898	16.44	0.8078	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			128.34460	110.798	16.44	0.1922	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			815.65870	895.042	16.43	0.8049	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			130.75870	112.942	16.43	0.1951	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	19/03/2018	Foreign Exchange Option	10.01	Call			808.10450	887.216	16.43	0.8019	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			133.20450	115.116	16.43	0.1981	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			348.17250	314.259	15.48	0.3451	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			687.15780	751.284	15.46	0.6610	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			339.45780	306.084	15.46	0.3390	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			681.49710	745.355	15.47	0.6579	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			343.79710	310.155	15.47	0.3421	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			675.87250	739.459	15.48	0.6549	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			677.00220	628.802	15.33	0.4803	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			543.96550	593.918	15.35	0.5171	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			683.06550	634.618	15.35	0.4829	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			551.86450	602.308	15.32	0.5222	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			670.96450	623.008	15.32	0.4778	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			547.90220	598.102	15.33	0.5197	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			554.03840	600.357	15.33	0.4781	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			893.53840	839.957	15.33	0.5219	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			550.56460	596.693	15.34	0.4759	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			900.06460	846.293	15.34	0.5241	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			557.53740	604.047	15.32	0.4802	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			887.03740	833.647	15.32	0.5198	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,078.09790	1,141.748	14.63	0.6450	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			602.89790	563.748	14.63	0.3550	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,072.92670	1,136.400	14.64	0.6431	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			607.72670	568.400	14.64	0.3569	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,067.78180	1,131.078	14.64	0.6412	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			612.58180	573.078	14.64	0.3588	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												245,218,157.50	21,485	34,297
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.96250		10.89950			0.0000	2,740,625.00	250	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.13880		11.07500			0.0000	1,113,880.00	100	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.31140		11.24730			0.0000	0.00	0	0
Total CAD/ R Future												3,854,505.00	350	1,350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			459.62730	502.761	20.77	0.7734	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			100.12730	80.261	20.77	0.2266	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			452.55210	495.305	20.78	0.7681	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			103.05210	82.805	20.78	0.2319	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			466.76060	510.274	20.76	0.7788	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			97.26060	77.774	20.76	0.2212	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,074.05800	1,131.765	15.98	0.8779	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			69.05800	62.965	15.98	0.1221	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,065.59800	1,123.181	15.98	0.8757	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			70.59800	64.381	15.98	0.1243	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,082.54420	1,140.376	15.99	0.8801	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
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			67.54420	61.576	15.99	0.1199	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			743.49630	787.232	15.17	0.6722	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			316.19630	295.832	15.17	0.3278	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			737.63630	781.201	15.18	0.6692	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			320.33630	299.800	15.18	0.3308	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			749.38580	793.295	15.16	0.6752	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			312.08580	291.895	15.16	0.3248	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												3,854,505.00	350	1,350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.22860		14.10730			0.0000	3,557,150.00	250	1,752
CHF / R	On	19/03/2018	Foreign Exchange Future			14.54370		14.42240			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.85720		14.73480			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.54830		16.40750			0.0000	0.00	0	0
Total CHF / R Future												3,557,150.00	250	1,752
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			366.25590	436.287	22.20	0.6068	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			288.95590	237.687	22.20	0.3932	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			360.90150	430.418	22.20	0.6021	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			293.60150	241.818	22.20	0.3979	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			371.65730	442.202	22.20	0.6115	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			284.35730	233.602	22.20	0.3885	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			697.59750	774.660	17.23	0.6297	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			425.19750	380.960	17.23	0.3703	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			692.08330	768.882	17.24	0.6269	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			429.68330	385.182	17.24	0.3731	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			703.13760	780.469	17.23	0.6325	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			420.73760	376.769	17.23	0.3675	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			836.07640	906.891	16.59	0.5951	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			631.27640	579.692	16.59	0.4049	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			831.20070	901.784	16.59	0.5930	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			636.40070	584.584	16.59	0.4070	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			826.34750	896.700	16.60	0.5908	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			641.54750	589.500	16.60	0.4092	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,236.94000	2,350.502	15.90	0.7536	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			559.44000	532.202	15.90	0.2464	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,230.08440	2,343.552	15.90	0.7526	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			562.58440	535.252	15.90	0.2474	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,243.81410	2,357.464	15.90	0.7547	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			556.31410	529.164	15.90	0.2453	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												3,557,150.00	250	1,752
CNH / R	On	18/12/2017	Foreign Exchange Future			2.11590		2.09850			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
CNH / R	On	19/03/2018	Foreign Exchange Future			2.13370		2.11660			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.15190		2.13490			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.23290		2.21460			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,637.02750	1,799.996	23.03	0.9292	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			52.02750	40.996	23.03	0.0708	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,547.88720	1,707.562	22.91	0.9180	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			62.88720	48.562	22.91	0.0820	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,460.47270	1,616.303	22.79	0.9054	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			75.47270	57.303	22.79	0.0946	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			205.44950	180.056	17.55	0.1559	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,135.15250	2,290.412	17.81	0.8646	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			169.15250	153.412	17.81	0.1354	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,052.62410	2,203.263	17.68	0.8546	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			186.62410	166.263	17.68	0.1454	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,971.44950	2,117.056	17.55	0.8441	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,706.17750	1,824.978	16.52	0.7159	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			557.17750	505.978	16.52	0.2841	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,642.65150	1,758.699	16.53	0.7022	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			593.65150	539.699	16.53	0.2978	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,771.20110	1,892.698	16.52	0.7293	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			522.20110	473.698	16.52	0.2707	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,147.67360	3,288.825	16.65	0.7526	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			801.67360	759.825	16.65	0.2474	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,080.16930	3,220.638	16.64	0.7449	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			834.16930	791.638	16.64	0.2551	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,216.03930	3,357.867	16.65	0.7602	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			770.03930	728.867	16.65	0.2398	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.22510		2.20400			0.0000	333,765.00	150	900
DKK / R	On	19/03/2018	Foreign Exchange Future			2.27210		2.25070			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.31930		2.29770			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.64700		2.62390			0.0000	0.00	0	0
Total DKK / R Future												333,765.00	150	900
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,063.62290	2,273.653	23.67	0.9602	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			23.62290	22.653	23.67	0.0398	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,969.50570	2,176.086	23.22	0.9558	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			29.50570	25.087	23.22	0.0442	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,876.53930	2,078.818	22.77	0.9508	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			36.53930	27.818	22.77	0.0492	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,283.77660	1,421.754	17.71	0.6788	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			576.77660	500.754	17.71	0.3212	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,226.98260	1,361.061	17.77	0.6618	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			619.98260	540.061	17.77	0.3382	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,342.42310	1,484.275	17.65	0.6956	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			535.42310	463.275	17.65	0.3044	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			843.39760	758.893	16.85	0.3546	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,628.62720	1,765.996	16.72	0.6723	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			751.62720	672.996	16.72	0.3277	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,573.77080	1,708.201	16.79	0.6589	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			796.77080	715.201	16.79	0.3411	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,520.39760	1,651.893	16.85	0.6454	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,085.87620	5,283.752	16.44	0.8630	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			446.87620	413.752	16.44	0.1370	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,245.33800	5,444.948	16.40	0.8732	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			406.33800	374.948	16.40	0.1268	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,165.27480	5,364.020	16.42	0.8682	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			426.27480	394.020	16.42	0.1318	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												333,765.00	150	900
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78540		1.77960			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.81470		1.80940			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.84380		1.83850			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.05230		2.04690			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			491.43310	515.102	23.37	0.5684	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			395.43310	361.102	23.37	0.4316	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			443.66720	465.236	23.52	0.5319	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			447.66720	411.236	23.52	0.4681	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			542.86080	568.717	23.23	0.6049	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			346.86080	314.717	23.23	0.3951	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,110.19530	1,150.460	17.92	0.6796	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			416.19530	403.460	17.92	0.3204	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,050.48960	1,089.772	17.98	0.6586	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			456.48960	442.772	17.98	0.3414	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,172.18230	1,213.401	17.85	0.7003	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			378.18230	366.401	17.85	0.2997	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,359.82540	1,397.906	16.99	0.6655	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			574.82540	559.906	16.99	0.3345	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,304.12940	1,341.486	17.07	0.6488	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			619.12940	603.486	17.07	0.3512	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,417.38620	1,456.196	16.90	0.6822	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			532.38620	518.196	16.90	0.3178	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			539.59950	528.339	17.06	0.1962	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,437.60820	3,479.961	17.09	0.7960	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			568.60820	556.961	17.09	0.2040	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,367.59770	3,409.567	17.12	0.7881	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			598.59770	586.567	17.12	0.2119	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,508.59950	3,551.339	17.06	0.8038	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13450		0.13390			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13420		0.13390			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13360		0.13350			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13310		0.13250			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71490		1.69220			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74500		1.72210			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.77540		1.75200			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90500		1.88060			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.60510		9.50730			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.73620		9.63790			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.86830		9.76990			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.92270		10.81530			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			115.28640	143.570	22.87	0.3734	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			417.98640	348.470	22.87	0.6266	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			112.59910	140.349	22.90	0.3672	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			425.29910	355.249	22.90	0.6328	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			118.02650	146.851	22.84	0.3798	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			410.72650	341.751	22.84	0.6202	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			476.56270	538.519	17.54	0.6373	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			288.66270	252.319	17.54	0.3627	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			471.09380	532.678	17.55	0.6332	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			293.19380	256.478	17.55	0.3668	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			482.07450	544.402	17.54	0.6413	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			284.17450	248.202	17.54	0.3587	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			463.20110	513.394	16.87	0.5343	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	18/06/2018	Foreign Exchange Option	9.84	Put			533.30110	485.094	16.87	0.4657	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			459.05240	508.798	16.88	0.5311	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			539.15240	490.498	16.88	0.4689	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			467.38430	518.023	16.86	0.5375	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			527.48430	479.723	16.86	0.4625	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,336.18870	1,409.946	15.69	0.7223	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			440.88870	407.246	15.69	0.2777	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,330.20850	1,403.768	15.70	0.7205	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			444.90850	411.068	15.70	0.2795	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,342.19020	1,416.146	15.69	0.7241	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			436.89020	403.446	15.69	0.2759	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.33750		1.33040			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.35070		1.34590			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.36350		1.36170			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.48810		1.48010			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			204.00000	275.000		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			104.00000	175.000		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			304.00000	375.000		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			459.00000	507.000		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			359.00000	407.000		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			259.00000	307.000		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			417.00000	435.000		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			317.00000	335.000		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			517.00000	535.000		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			1,601.00000	1,681.000		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			1,501.00000	1,581.000		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			1,701.00000	1,781.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.33160		1.32880			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.33590		1.33310			0.0000	0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.34010		1.33730			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.18600		1.17890			0.0000	0.00	0	30
QUANTO €On 19/03/2018 Foreign Exchange Future			1.19290		1.18590			0.0000	0.00	0	0
QUANTO €On 18/06/2018 Foreign Exchange Future			1.20000		1.19290			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	30
Total QUANTO € / \$									0.00	0	30
RAIN On 18/12/2017 Foreign Exchange Future			24,823.23000		24,624.69000			0.0000	0.00	0	0
RAIN On 19/03/2018 Foreign Exchange Future			25,238.98000		25,040.64000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Future			10.35910		10.28840			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.52560		10.45430			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.69110		10.62030			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.91460		11.83460			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Call			543.41310	598.812	21.43	0.8412	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			65.01310	49.712	21.43	0.1588	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			535.63490	590.329	21.39	0.8371	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			67.23490	51.229	21.39	0.1629	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			551.25980	607.334	21.46	0.8452	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			62.85980	48.234	21.46	0.1548	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			673.39770	726.317	16.42	0.7398	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			179.09770	160.717	16.42	0.2602	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			666.75780	719.274	16.43	0.7363	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			182.45780	163.674	16.43	0.2637	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			680.08650	733.396	16.42	0.7434	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			175.78650	157.796	16.42	0.2566	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			785.40050	835.701	15.50	0.7073	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			265.10050	244.601	15.50	0.2927	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			779.23310	829.090	15.50	0.7044	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	18/06/2018	Foreign Exchange Option	10.11	Put			268.93310	247.990	15.50	0.2956	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			791.84760	842.346	15.50	0.7102	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			261.54760	241.246	15.50	0.2898	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,056.61110	2,123.705	15.50	0.8420	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			222.01110	209.105	15.50	0.1580	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,048.82670	2,115.833	15.50	0.8407	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			224.22670	211.233	15.50	0.1593	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,064.40710	2,131.596	15.50	0.8432	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			219.80710	206.996	15.50	0.1568	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.53360		3.49460			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.48100		3.44260			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.43000		3.38690			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.36620		3.34830			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	5,208
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			9.37170	12.610	19.59	0.1397	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			254.77170	219.010	19.59	0.8603	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			8.59110	11.458	19.63	0.1290	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			263.99110	227.858	19.63	0.8710	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			10.21960	13.866	19.55	0.1512	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			245.61960	210.266	19.55	0.8488	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			86.51980	101.908	15.30	0.4657	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			163.91980	140.908	15.30	0.5343	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			82.81860	97.669	15.30	0.4527	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			170.21860	146.669	15.30	0.5473	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			90.34410	106.275	15.30	0.4788	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			157.74410	135.275	15.30	0.5212	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			63.79090	74.054	15.42	0.3082	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			336.89090	304.054	15.42	0.6918	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			61.70850	71.706	15.45	0.3004	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			344.80850	311.706	15.45	0.6996	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			65.93790	76.473	15.38	0.3161	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			329.03790	296.473	15.38	0.6839	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			200.44380	208.024	16.49	0.4490	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			382.14380	371.824	16.49	0.5510	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			197.24360	204.748	16.51	0.4438	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			388.94360	378.548	16.51	0.5562	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			203.69550	211.351	16.47	0.4543	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			375.39550	365.151	16.47	0.5457	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	5,208
ZMW / R On 18/12/2017 Foreign Exchange Future			1.36830		1.36220			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.35400		1.34830			0.0000	0.00	0	0
ZMW / R On 18/06/2018 Foreign Exchange Future			1.33170		1.32520			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 568 696 715.50	105,018	1,899,538
Total Options									5 776 629.20	18,036	4,756,736
Grand Total:									1,574,473,344.70	123,054	6,656,274