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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/11/2017 Foreign Exchange Future			13.76600		13.94250			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			13.76820		13.94250			0.0000	6,539,895.00	475	2,190
\$ / R On 30/11/2017 Foreign Exchange Future			13.76820		13.94470			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.77720		13.95380			0.0000	0.00	0	24
\$ / R On 06/12/2017 Foreign Exchange Future			13.78170		13.95840			0.0000	0.00	0	0
\$ / R On 14/12/2017 Foreign Exchange Future			13.79930		13.97680			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.80160		13.97910			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.80820		13.98590			0.0000	2,233,545,391.00	161,755	1,007,745
\$ / R On 19/12/2017 Foreign Exchange Future			13.81040		13.98820			0.0000	0.00	0	300
\$ / R On 21/12/2017 Foreign Exchange Future			13.81480		13.84150			0.0000	3,053,070.80	221	221
\$ / R On 22/12/2017 Foreign Exchange Future			13.81700		13.99510			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.82810		14.00660			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			13.83250		14.01120			0.0000	0.00	0	500
\$ / R On 02/01/2018 Foreign Exchange Future			13.84150		14.02050			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			13.84610		14.02520			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			13.85740		14.03680			0.0000	2,771,480.00	200	200
\$ / R On 10/01/2018 Foreign Exchange Future			13.85970		14.03910			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			13.86420		14.04380			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			13.87330		14.05310			0.0000	2,774,660.00	200	500
\$ / R On 18/01/2018 Foreign Exchange Future			13.87780		14.05770			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			13.88010		14.06010			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			13.89370		14.07400			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			13.90730		14.08790			0.0000	0.00	0	1,930
\$ / R	On	01/02/2018	Foreign Exchange Future			13.90950		14.09020			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			13.92080		14.10160			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.92530		14.10620			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.93420		14.11530			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.93650		14.11760			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.94100		14.12220			0.0000	139,410.00	10	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.94320		14.12450			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.97020		14.15190			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			13.97240		14.15420			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.97470		14.15640			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			14.00360		14.18590			0.0000	0.00	0	189
\$ / R	On	19/03/2018	Foreign Exchange Future			14.01250		14.19490			0.0000	989,885,037.50	70,643	186,437
\$ / R	On	29/03/2018	Foreign Exchange Future			14.03480		14.21750			0.0000	0.00	0	699
\$ / R	On	24/04/2018	Foreign Exchange Future			14.09270		14.27640			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.09500		14.27860			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.10610		14.28990			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.12610		14.31030			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.13060		14.31480			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.13730		14.32160			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.13950		14.32390			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.17510		14.36000			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.21480		14.40030			0.0000	117,499,536.80	8,266	119,298
\$ / R	On	29/06/2018	Foreign Exchange Future			14.23910		14.42500			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.24570		14.43170			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.28540		14.47200			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.29420		14.48100			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.29640		14.48320			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.30960		14.49660			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.32510		14.51230			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.33830		14.52580			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.37810		14.56620			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.41630		14.60490			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.44100		14.63000			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.50170		14.69150			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.51070		14.70070			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.51520		14.70520			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.52640		14.71660			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.54440		14.73480			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.58280		14.77400			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.61770		14.80840			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.66000		14.85020			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.76940		14.95850			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.85160		15.03970			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.07050		15.25630			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			15.52700		15.71000			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.02720		16.23330			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.15370		16.36560			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.28560		16.50360			0.0000	0.00	0	0
Total \$ / R Future												3,356,208,481.10	241,770	1,423,310
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put			622.47920	774.000	20.05	1.0000	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call			24.97920	0.000	20.05	0.0000	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put			772.80610	934.000	20.05	1.0000	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call			15.30610	0.000	20.05	0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			38.24240	4.927	24.71	0.0633	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			480.74240	273.127	24.71	0.9367	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,797.98710	3,971.800	45.88	1.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.48710	0.000	45.88	0.0000	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,198.81340	1,018.543	30.91	0.9971	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			4.11340	0.343	30.91	0.0029	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			48.51510	25.714	21.13	0.1786	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			463.21510	263.915	21.13	0.8214	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			578.43770	703.339	22.36	0.9417	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			62.23770	10.539	22.36	0.0583	0.00	0	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			79.70530	75.549	17.57	0.3359	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			393.50530	212.749	17.57	0.6641	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			447.49620	542.610	19.61	0.8817	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			105.89620	24.310	19.61	0.1183	2,431.04	100	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			238.02570	263.892	19.51	0.5332	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			354.82570	203.192	19.51	0.4668	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			122.22120	126.216	19.64	0.3165	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			571.32120	397.816	19.64	0.6835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.11230	1.105	25.75	0.0041	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			130.25560	139.100	20.30	0.3128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			35.88060	33.818	20.31	0.1034	33,817.80	1,000	11,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,493.98780	1,317.237	22.50	0.9694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			8.08780	9.037	22.50	0.0306	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			916.18050	734.767	19.89	0.8634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			50.28050	46.567	19.89	0.1366	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,189.60540	1,328.646	23.06	0.9467	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			67.18210	66.167	20.01	0.1800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,263.26520	2,434.633	28.28	0.9908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			9.16520	2.833	28.28	0.0092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,082.51600	1,214.743	22.94	0.9302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			68.41600	22.943	22.94	0.0698	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,021.78060	842.018	20.31	0.8966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			426.62200	490.526	21.53	0.6728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,187.84430	3,363.884	35.32	0.9943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.74430	2.084	35.32	0.0057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,989.15390	1,810.453	24.67	0.9918	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	12.00	Put			3.25390	2.253	24.67	0.0082	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			823.08210	644.367	20.01	0.8200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.77620	2.071	34.96	0.0057	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			251.41940	140.586	21.61	0.3132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			445.51940	512.386	21.61	0.6868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,217.82140	3,393.893	35.58	0.9943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.72140	2.093	35.58	0.0057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			262.52200	148.726	21.53	0.3272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			669.70650	767.033	22.43	0.8110	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,077.47990	4,253.800	42.25	0.9953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.37990	2.000	42.25	0.0047	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			285.92940	166.222	21.37	0.3563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			390.02940	448.022	21.37	0.6437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,147.87620	3,323.871	34.96	0.9943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.69230	2.107	35.94	0.0057	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			148.52640	70.400	22.46	0.1791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			692.62640	792.200	22.46	0.8209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,838.19400	3,013.792	32.21	0.9941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			4.09400	1.992	32.21	0.0059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			155.60650	75.233	22.43	0.1890	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			5.84040	1.952	29.81	0.0063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			726.89340	552.097	20.14	0.7651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			90.99340	93.897	20.14	0.2349	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			324.16120	195.693	21.14	0.4026	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			338.26120	387.493	21.14	0.5974	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,257.79230	3,433.907	35.94	0.9943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,307.75840	3,483.924	36.38	0.9943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			13.15320	3.891	27.09	0.0127	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,027.25320	2,195.691	27.09	0.9873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			703.96230	530.163	20.17	0.7503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			98.06230	101.963	20.17	0.2497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,569.94040	2,743.752	29.81	0.9937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			3.65190	2.128	36.47	0.0057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,317.75190	3,493.928	36.47	0.9943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			3.64550	2.132	36.56	0.0056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,327.74550	3,503.932	36.56	0.9944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.65840	2.124	36.38	0.0057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			286.83550	325.143	20.88	0.5427	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			511.28790	587.975	21.86	0.7305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			220.42400	118.436	21.84	0.2736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			504.52400	580.236	21.84	0.7264	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			396.01500	454.990	21.40	0.6487	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			281.91500	163.190	21.40	0.3513	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			372.73550	233.343	20.88	0.4573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			357.65170	221.483	20.96	0.4406	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,638.60570	1,798.813	25.12	0.9770	0.00	0	0

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\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			24.50570	7.013	25.12	0.0230	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			995.32960	1,121.280	22.83	0.9134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			81.22960	29.480	22.83	0.0866	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			217.18790	116.175	21.86	0.2695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			449.00450	296.235	20.58	0.5380	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,434.96520	1,258.829	22.23	0.9643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			9.06520	10.630	22.23	0.0357	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			831.38470	652.367	20.00	0.8242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			65.48470	64.167	20.00	0.1758	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			301.75170	343.283	20.96	0.5594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			16.46440	17.657	21.40	0.0572	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			162.11280	176.285	20.41	0.3689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			548.01280	384.485	20.41	0.6311	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,790.54580	1,612.153	23.80	0.9860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			4.64580	3.953	23.80	0.0140	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			223.10450	248.035	20.58	0.4620	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			848.08910	668.502	19.97	0.8325	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,242.92080	1,066.330	21.36	0.9414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			17.02080	18.130	21.36	0.0586	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,830.22290	1,651.735	23.98	0.9874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			4.32290	3.535	23.98	0.0126	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,252.36440	1,075.857	21.40	0.9428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			910.29160	1,029.440	22.73	0.8934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			133.11120	60.145	22.53	0.1575	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			747.21120	851.945	22.53	0.8425	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			595.50320	683.678	22.17	0.7771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			181.40320	91.878	22.17	0.2229	183,755.80	2,000	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			62.18910	60.302	19.97	0.1675	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			806.57980	628.506	20.03	0.8114	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			240.32170	268.343	20.63	0.4853	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			426.22170	276.543	20.63	0.5147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			771.05650	877.960	22.56	0.8511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			126.95650	56.160	22.56	0.1489	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			96.19160	37.640	22.73	0.1066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			28.72090	8.225	24.62	0.0270	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			54.51490	51.404	19.92	0.1478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			890.41490	709.604	19.92	0.8522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			933.50550	751.754	19.87	0.8705	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			47.60550	43.554	19.87	0.1295	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			70.67980	70.306	20.03	0.1886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			291.75850	331.134	20.91	0.5483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			864.92410	684.815	19.95	0.8406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			59.02410	56.615	19.95	0.1594	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			839.72000	660.412	19.99	0.8284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			63.82000	62.212	19.99	0.1716	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,542.82090	1,700.025	24.62	0.9730	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	13.70	Put			198.76120	219.348	20.52	0.4268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,592.60360	1,415.081	22.93	0.9763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			6.70360	6.881	22.93	0.0237	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			688.88800	515.805	20.19	0.7402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			102.98800	107.605	20.19	0.2598	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			367.65850	229.334	20.91	0.4517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			616.15560	447.301	20.30	0.6872	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,347.59400	1,171.736	21.84	0.9553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			11.69400	13.536	21.84	0.0447	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,180.58790	1,319.091	23.05	0.9454	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			56.48790	17.291	23.05	0.0546	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			484.66120	327.548	20.52	0.5732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			55.50540	16.846	23.06	0.0533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,780.63060	1,602.265	23.76	0.9856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			4.73060	4.065	23.76	0.0144	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,238.01230	2,059.305	25.75	0.9959	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			311.11670	354.808	21.43	0.5547	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			369.31670	235.208	21.43	0.4453	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			0.00000	323.937	22.00	0.5016	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			0.00000	298.737	22.00	0.4984	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			162.15250	180.299	22.00	0.3329	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			657.25250	497.299	22.00	0.6671	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,029.31960	4,205.841	39.84	0.9937	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			4.41960	2.841	39.84	0.0063	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			229.74550	267.400	22.51	0.4034	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			596.34550	455.500	22.51	0.5966	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			942.09470	1,063.378	24.28	0.8171	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			153.29470	95.878	24.28	0.1829	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			713.44500	816.190	23.68	0.7379	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			224.64500	148.690	23.68	0.2621	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			165.08500	191.902	21.13	0.3128	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			755.58500	603.402	21.13	0.6872	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			351.38410	408.805	21.35	0.5088	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			476.58410	354.905	21.35	0.4912	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			912.37390	1,030.147	22.41	0.7828	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			189.17390	127.547	22.41	0.2172	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,007.27580	1,131.438	22.65	0.8098	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			164.07580	108.838	22.65	0.1902	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			950.39050	787.677	19.96	0.7714	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			113.59050	130.277	19.96	0.2286	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			534.19780	617.766	21.24	0.6222	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			353.29780	257.466	21.24	0.3778	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			370.35030	430.702	20.45	0.5076	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			494.15030	374.902	20.45	0.4924	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			211.80970	246.956	19.53	0.3510	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			734.90970	590.256	19.53	0.6490	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			523.80270	402.648	19.78	0.5064	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			366.10270	424.848	19.78	0.4936	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			385.51990	447.772	19.86	0.5088	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			503.21990	385.572	19.86	0.4912	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			299.91320	348.948	19.56	0.4350	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			610.01320	479.048	19.56	0.5650	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			373.03310	432.442	19.26	0.4869	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			547.03310	426.142	19.26	0.5131	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			969.76930	812.882	18.34	0.7404	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			151.86930	175.582	18.34	0.2596	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			984.86230	826.839	18.32	0.7469	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			146.96230	169.539	18.32	0.2531	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			159.45140	184.918	18.38	0.2694	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			947.35140	792.218	18.38	0.7306	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			875.30570	725.689	18.48	0.6969	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			187.40570	218.389	18.48	0.3031	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,787.69780	1,939.541	22.30	0.9014	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			87.89780	59.041	22.30	0.0986	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,869.52610	2,023.557	22.42	0.9103	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			79.72610	53.057	22.42	0.0897	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,289.13870	1,424.857	21.52	0.8259	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			117.57510	81.206	21.96	0.1299	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,564.72280	1,383.338	18.00	0.9133	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			44.52280	43.838	18.00	0.0867	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			159.33870	114.357	21.52	0.1741	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,153.72020	987.150	18.19	0.8088	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			103.52020	117.650	18.19	0.1912	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			125.57220	143.638	18.23	0.2227	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,065.77220	903.138	18.23	0.7773	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,547.37510	1,691.706	21.96	0.8701	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			343.58210	398.198	18.71	0.4416	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			645.18210	518.998	18.71	0.5584	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,151.69890	1,279.098	20.93	0.7832	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			207.89890	154.398	20.93	0.2168	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			135.37560	155.430	18.02	0.2291	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			1,081.57560	920.731	18.02	0.7709	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			620.25830	498.146	18.76	0.5390	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			374.05830	432.846	18.76	0.4610	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			397.00160	458.520	18.65	0.4715	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			612.30160	492.720	18.65	0.5285	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			557.30370	639.723	19.16	0.5664	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			474.90370	376.223	19.16	0.4336	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			548.49980	629.686	19.09	0.5578	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			490.69980	390.686	19.09	0.4422	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			561.78540	644.202	19.12	0.5626	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			486.28540	387.402	19.12	0.4374	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			562.01920	643.330	18.77	0.5438	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			533.91920	433.530	18.77	0.4562	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			253.42360	295.561	17.86	0.3355	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			907.62360	767.961	17.86	0.6645	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			222.28040	258.894	17.74	0.3053	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			978.68040	833.594	17.74	0.6947	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			666.80650	755.137	18.79	0.5692	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			522.70650	428.737	18.79	0.4308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,331.03020	1,169.347	17.15	0.7987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			136.13020	156.847	17.15	0.2013	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,494.40180	1,629.130	20.64	0.7889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			229.30180	181.630	20.64	0.2111	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,212.96310	1,336.312	20.04	0.7336	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,349.37630	3,517.826	22.68	0.9560	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			43.85160	30.007	22.69	0.0436	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,358.95160	3,527.507	22.69	0.9564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			44.70590	30.648	22.68	0.0444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,339.80590	3,508.148	22.68	0.9556	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			102.36450	117.874	17.06	0.1615	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			716.72600	599.539	18.06	0.5434	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			451.82600	517.039	18.06	0.4566	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			522.34040	595.611	18.26	0.4960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			647.24040	538.111	18.26	0.5040	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			44.27630	30.326	22.68	0.0440	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			447.04340	364.595	19.10	0.3760	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			579.14630	479.399	18.51	0.4633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			604.24630	686.899	18.51	0.5367	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			378.86960	306.654	19.47	0.3276	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			973.96960	1,084.154	19.47	0.6724	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,477.26450	1,310.374	17.06	0.8385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			896.72960	1,001.773	19.28	0.6489	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,586.40060	1,723.591	20.80	0.8044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			211.30060	166.092	20.80	0.1956	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			605.49130	502.151	18.41	0.4794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			570.59130	649.651	18.41	0.5206	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			822.14340	922.095	19.10	0.6240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			192.65110	150.675	20.97	0.1800	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			737.63220	831.334	18.88	0.5929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			492.53220	403.834	18.88	0.4071	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			474.55530	388.292	18.96	0.3949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			769.65530	865.792	18.96	0.6051	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			411.62960	334.273	19.28	0.3511	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			464.06160	379.237	19.01	0.3878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			587.65200	486.876	18.48	0.4686	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			592.75200	674.376	18.48	0.5314	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			365.20940	420.916	17.83	0.4020	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	13.74	Call			820.10940	693.416	17.83	0.5980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,687.75110	1,828.175	20.97	0.8200	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			390.48710	316.406	19.40	0.3360	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			471.03340	385.251	18.98	0.3925	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			776.13340	872.751	18.98	0.6075	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,053.70770	1,168.868	19.67	0.6947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			348.60770	281.368	19.67	0.3053	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			789.16160	886.737	19.01	0.6122	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			511.92590	583.905	18.23	0.4904	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1,889.06400	1,710.510	17.44	0.9110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			54.16400	58.010	17.44	0.0890	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,090.89530	1,208.081	19.76	0.7044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			335.79530	270.581	19.76	0.2956	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			945.58710	1,053.906	19.40	0.6640	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			124.08380	142.958	17.12	0.1875	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			373.82770	430.524	17.85	0.4077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			808.72770	683.024	17.85	0.5923	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,162.49520	1,008.437	17.25	0.7444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			187.59520	215.937	17.25	0.2556	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			656.82590	546.405	18.23	0.5096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			72.67790	77.315	17.02	0.1152	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			903.09230	769.592	17.65	0.6385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			308.19230	357.092	17.65	0.3615	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,128.55180	1,247.711	19.85	0.7138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			323.45180	260.211	19.85	0.2862	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,378.98380	1,215.458	17.12	0.8125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			488.88850	400.681	18.90	0.4046	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,024.43170	1,137.810	19.60	0.6867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			359.33170	290.310	19.60	0.3133	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,331.32130	1,460.023	20.31	0.7586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			266.22130	212.523	20.31	0.2414	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,697.57790	1,519.815	17.02	0.8848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			681.28370	567.638	18.14	0.5236	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			271.01980	315.211	17.53	0.3328	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			965.91980	827.711	17.53	0.6672	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,098.77920	2,250.664	21.63	0.8708	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			133.67920	103.164	21.63	0.1292	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			743.98850	838.181	18.90	0.5954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			57.33270	61.312	17.36	0.0936	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,033.71210	888.932	17.41	0.6956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			238.81210	276.432	17.41	0.3044	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			727.11230	608.915	18.03	0.5491	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			442.21230	506.415	18.03	0.4509	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			486.38370	555.138	18.14	0.4764	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			581.61710	661.961	18.45	0.5260	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,226.79470	2,047.301	18.17	0.9442	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			31.89470	34.801	18.17	0.0558	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,956.44080	2,104.789	21.41	0.8553	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			151.34080	117.289	21.41	0.1447	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,852.23270	1,673.812	17.36	0.9064	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			222.57830	175.817	20.70	0.2053	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,140.44290	987.530	17.26	0.7366	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			195.54290	225.030	17.26	0.2634	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,276.13710	1,116.731	17.18	0.7821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			151.23710	174.231	17.18	0.2179	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			596.51710	494.461	18.45	0.4740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			65.97270	70.318	17.16	0.1058	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,738.94950	1,881.023	21.05	0.8274	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			183.84950	143.523	21.05	0.1726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,061.10780	1,176.676	19.69	0.6966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			346.00780	279.176	19.69	0.3034	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,527.67830	1,663.317	20.70	0.7947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			297.86310	238.812	20.04	0.2664	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,047.59900	901.549	17.38	0.7012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			232.69900	269.049	17.38	0.2988	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			209.30710	240.755	17.29	0.2766	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,104.20710	953.255	17.29	0.7234	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,760.87270	1,582.818	17.16	0.8942	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			849.91960	950.255	19.02	0.6195	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			467.41960	385.055	19.02	0.3805	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			674.80340	758.755	18.19	0.5248	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			661.20340	561.455	18.19	0.4752	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,142.38170	1,256.731	19.30	0.6711	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			420.98170	351.731	19.30	0.3289	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,782.97490	1,920.317	20.53	0.7910	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			251.57490	205.317	20.53	0.2090	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,315.14460	1,437.165	19.60	0.7049	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			375.04460	313.265	19.60	0.2951	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			428.43860	488.772	17.43	0.4012	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			918.33860	794.872	17.43	0.5988	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,657.45320	1,790.767	20.25	0.7670	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			287.35320	236.867	20.25	0.2330	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,632.14190	1,764.040	20.10	0.7536	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			312.44190	260.140	20.10	0.2464	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			121.20640	137.885	16.46	0.1602	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,691.50640	1,523.985	16.46	0.8398	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			913.15710	791.849	17.44	0.5876	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			462.85710	525.749	17.44	0.4124	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			750.81330	838.645	18.19	0.5371	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			665.61330	569.245	18.19	0.4629	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			812.50190	904.348	18.29	0.5565	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			634.10190	541.648	18.29	0.4435	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	14/05/2018	Foreign Exchange Option	12.75	Call			1,696.86250	1,529.821	16.41	0.8373	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			125.26250	142.521	16.41	0.1627	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,737.74730	1,871.047	20.19	0.7657	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			299.34730	248.347	20.19	0.2343	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			694.16870	777.358	17.99	0.5124	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			718.06870	616.858	17.99	0.4876	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,472.84590	1,597.458	19.58	0.7050	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			402.84590	342.558	19.58	0.2950	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			451.83600	512.419	17.22	0.3897	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,011.83600	887.519	17.22	0.6103	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,841.82640	1,976.329	20.19	0.7651	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			311.82640	261.429	20.19	0.2349	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,157.60690	1,025.695	16.93	0.6517	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			397.30690	450.895	16.93	0.3483	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,560.29890	1,404.772	16.46	0.7758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			209.99890	239.972	16.46	0.2242	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,246.72410	2,390.329	20.59	0.8013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			267.02410	225.129	20.59	0.1987	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,413.01010	3,227.945	17.10	0.9810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			12.71010	13.145	17.10	0.0190	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,597.89730	1,440.877	16.42	0.7854	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			197.59730	226.077	16.42	0.2146	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,236.06440	1,349.077	18.94	0.6412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			526.36440	453.877	18.94	0.3588	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,628.34400	1,470.161	16.40	0.7930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			188.04400	215.361	16.40	0.2070	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,257.71700	1,371.711	18.99	0.6460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			518.01700	446.511	18.99	0.3540	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,002.71420	1,833.985	16.23	0.8692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			102.41420	119.185	16.23	0.1308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,527.84040	1,652.783	19.53	0.6990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			428.14040	367.583	19.53	0.3010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,121.03600	992.952	17.01	0.6384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			420.73600	478.152	17.01	0.3616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,446.99000	2,271.345	16.13	0.9290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			46.69000	56.545	16.13	0.0710	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,029.15600	1,130.764	18.50	0.5903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			619.45600	535.564	18.50	0.4097	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,918.49440	2,738.128	16.03	0.9666	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			18.19440	23.328	16.03	0.0334	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,794.54800	1,630.145	16.28	0.8305	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			144.24800	165.345	16.28	0.1695	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,367.25100	2,513.663	20.76	0.8142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			247.55100	208.463	20.76	0.1858	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			963.70640	1,061.654	18.36	0.5720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			654.00640	566.454	18.36	0.4280	28,322.71	50	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,380.26760	1,232.740	16.62	0.7253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			279.96760	317.940	16.62	0.2747	15,897.01	50	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,551.14630	1,676.936	19.58	0.7030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			421.44630	361.736	19.58	0.2970	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,472.20730	1,320.411	16.54	0.7520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			241.90730	275.611	16.54	0.2480	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,088.80900	1,918.513	16.21	0.8830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			88.50900	103.713	16.21	0.1170	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,259.13900	1,117.865	16.74	0.6871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			338.83900	383.065	16.74	0.3129	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,341.29300	2,487.119	20.72	0.8115	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			251.59300	211.919	20.72	0.1885	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,436.40950	1,286.230	16.57	0.7418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			256.10950	291.430	16.57	0.2582	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,473.90800	1,596.841	19.43	0.6893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			444.20800	381.641	19.43	0.3107	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,272.23800	1,130.253	16.73	0.6914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			331.93800	375.453	16.73	0.3086	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,060.70010	2,199.526	20.34	0.7793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			301.00010	254.326	20.34	0.2207	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			908.68200	796.701	17.53	0.5507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			608.38200	681.901	17.53	0.4493	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,137.88700	3,300.721	21.93	0.8744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			158.18700	135.521	21.93	0.1256	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			958.25950	842.255	17.40	0.5723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			557.95950	627.455	17.40	0.4277	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,045.24750	3,206.703	21.76	0.8690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			165.54750	141.503	21.76	0.1310	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,047.87400	925.015	17.18	0.6096	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			477.57400	540.215	17.18	0.3904	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,272.41580	2,416.640	20.63	0.8042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			262.71580	221.440	20.63	0.1958	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,981.37600	3,141.103	21.65	0.8652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			171.67600	145.903	21.65	0.1348	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,042.41330	919.955	17.19	0.6074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			482.11330	545.155	17.19	0.3926	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,791.33290	2,946.088	21.32	0.8522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			191.63290	160.888	21.32	0.1478	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,010.15140	890.111	17.27	0.5942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			509.85140	575.312	17.27	0.4058	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,220.69310	2,048.219	16.18	0.9020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			70.39310	83.419	16.18	0.0980	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,092.41500	966.335	17.08	0.6273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			442.11500	501.535	17.08	0.3727	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,719.60150	2,873.098	21.22	0.8465	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			199.90150	167.898	21.22	0.1535	0.00	0	104,895

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			838.55110	732.721	17.73	0.5189	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			688.25110	767.921	17.73	0.4811	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			2,211.80370	2,039.470	16.18	0.9008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			71.50370	84.670	16.18	0.0992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			1,064.39500	940.326	17.14	0.6162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			464.09500	525.526	17.14	0.3838	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,480.53370	2,629.394	20.91	0.8254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			230.83370	194.194	20.91	0.1746	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			1,058.86280	935.198	17.15	0.6140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			468.56280	530.398	17.15	0.3860	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			137.42420	118.075	22.49	0.1099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,447.12420	3,613.275	22.49	0.8901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			138.57420	119.040	22.45	0.1108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,428.27420	3,594.240	22.45	0.8892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			1,757.72340	1,888.180	19.90	0.7369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			368.02340	312.980	19.90	0.2631	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			137.99870	118.555	22.47	0.1103	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,437.69870	3,603.755	22.47	0.8897	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,622.28950	1,749.463	19.65	0.7054	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			427.28950	368.563	19.65	0.2946	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			472.07130	533.811	17.12	0.3804	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,097.07130	972.911	17.12	0.6196	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,008.88310	2,145.532	20.22	0.7630	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			333.88310	284.632	20.22	0.2370	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			557.08350	625.935	17.32	0.4177	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,008.78350	891.635	17.32	0.5823	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			485.50710	547.003	17.04	0.3740	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,157.50710	1,032.403	17.04	0.6260	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			1,872.68040	2,004.099	19.84	0.7252	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			413.68040	358.299	19.84	0.2748	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			677.25800	753.756	17.52	0.4513	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			968.25800	857.956	17.52	0.5487	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,698.28000	1,826.027	19.59	0.6987	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			459.28000	400.227	19.59	0.3013	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			852.61790	752.124	17.86	0.4989	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			821.61790	907.924	17.86	0.5011	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			731.99070	812.238	17.65	0.4702	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			925.19070	818.638	17.65	0.5298	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,776.15230	1,905.062	19.66	0.7057	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			452.75230	394.662	19.66	0.2943	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			491.25430	553.283	17.00	0.3708	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,187.85430	1,062.883	17.00	0.6292	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,180.00910	2,318.891	20.22	0.7609	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			356.60910	308.491	20.22	0.2391	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			2,278.63520	2,106.545	15.46	0.8918	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			1,174.58370	1,051.164	17.05	0.6193	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	07/08/2018	Foreign Exchange Option	13.86	Put			522.28370	586.064	17.05	0.3807	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,062.61780	2,198.296	20.02	0.7413	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			394.91780	343.396	20.02	0.2587	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			86.33520	101.445	15.46	0.1082	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			930.94370	1,022.269	17.98	0.5210	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			836.74370	740.569	17.98	0.4790	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			372.39830	325.523	20.29	0.2375	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,952.82890	2,083.645	19.73	0.7102	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			469.02890	411.745	19.73	0.2898	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			509.17020	569.977	16.91	0.3623	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,275.37020	1,148.077	16.91	0.6377	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,376.19830	2,517.423	20.29	0.7625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,622.71280	3,432.698	15.38	0.9788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.81280	16.398	15.38	0.0212	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,223.44880	2,062.459	15.43	0.8641	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			118.54880	146.159	15.43	0.1359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,019.08330	2,150.048	19.71	0.7089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			483.98330	426.348	19.71	0.2911	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,953.98760	1,802.623	16.06	0.8079	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			199.08760	236.323	16.06	0.1921	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,940.33270	2,069.161	19.60	0.6980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			505.23270	445.461	19.60	0.3020	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,874.96090	1,726.277	16.25	0.7891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			230.06090	269.977	16.25	0.2109	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,274.81680	1,381.102	18.49	0.5840	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			739.71680	657.402	18.49	0.4160	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,364.32690	1,231.284	16.77	0.6552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			489.42690	544.984	16.77	0.3448	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,135.87690	1,977.851	15.63	0.8472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			140.97690	171.551	15.63	0.1528	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,885.15660	2,013.098	19.53	0.6902	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			520.05660	459.398	19.53	0.3098	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,748.85250	2,896.428	20.64	0.7892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			333.75250	292.728	20.64	0.2108	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,104.67710	1,947.745	15.70	0.8408	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			149.77710	181.445	15.70	0.1592	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			458.06260	510.151	16.70	0.3302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,412.96260	1,276.451	16.70	0.6698	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			835.88080	744.764	18.15	0.4583	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,090.98080	1,188.464	18.15	0.5417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			832.23210	741.437	18.16	0.4568	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,097.33210	1,195.137	18.16	0.5432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			839.54020	748.106	18.14	0.4599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,084.64020	1,181.806	18.14	0.5401	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,103.84420	2,236.600	19.78	0.7130	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			483.84420	427.600	19.78	0.2870	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	28/09/2018	Foreign Exchange Option	13.80	Put			524.56940	583.185	16.84	0.3550	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,354.56940	1,224.185	16.84	0.6450	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,555.18500	2,698.639	20.36	0.7642	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			385.18500	339.639	20.36	0.2358	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			879.67910	964.415	17.61	0.4646	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,081.17910	976.115	17.61	0.5354	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,226.89500	1,328.483	18.24	0.5497	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			867.59500	779.183	18.24	0.4503	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,267.91810	2,403.001	19.83	0.7145	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			503.11810	448.201	19.83	0.2855	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			539.58250	596.985	16.77	0.3469	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,444.78250	1,312.185	16.77	0.6531	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,722.33670	2,867.433	20.40	0.7621	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			407.53670	362.633	20.40	0.2379	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,543.19130	2,684.326	20.14	0.7422	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			449.79130	400.726	20.14	0.2578	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			45.33060	60.710	14.27	0.0654	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,861.93060	2,687.110	14.27	0.9346	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,422.80700	1,293.328	16.82	0.6441	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			566.20700	626.928	16.82	0.3559	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,102.80770	1,197.613	17.97	0.5135	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			977.60770	882.013	17.97	0.4865	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,442.85880	2,580.005	19.94	0.7180	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			516.85880	462.805	19.94	0.2820	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			553.18560	610.447	16.75	0.3401	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,527.18560	1,393.247	16.75	0.6599	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,952.17740	3,099.331	20.55	0.7665	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			416.17740	372.131	20.55	0.2335	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			981.97330	889.586	18.20	0.4719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,243.57330	1,341.886	18.20	0.5281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			978.34730	886.237	18.21	0.4705	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,249.94730	1,348.537	18.21	0.5295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			974.73530	882.901	18.22	0.4692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,256.33530	1,355.201	18.22	0.5308	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,621.02410	2,758.130	20.19	0.7179	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			541.22410	488.130	20.19	0.2821	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			568.95600	625.652	16.83	0.3330	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,619.15600	1,485.652	16.83	0.6670	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,167.55720	3,314.592	20.84	0.7657	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			437.75720	394.592	20.84	0.2343	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,279.53830	1,373.957	18.34	0.5034	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,138.03830	1,043.357	18.34	0.4966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,148.11120	1,056.912	18.56	0.4851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,418.41120	1,515.312	18.56	0.5149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,700.79120	1,576.284	17.20	0.6483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			711.09120	774.684	17.20	0.3517	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,144.53020	1,053.565	18.57	0.4839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,424.83020	1,521.965	18.57	0.5161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,140.96140	1,050.237	18.58	0.4827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,431.26140	1,528.637	18.58	0.5173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,774.14610	1,659.314	17.63	0.6269	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			897.84610	968.814	17.63	0.3731	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,784.06690	1,668.620	17.61	0.6293	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			887.76690	958.120	17.61	0.3707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,779.10290	1,663.956	17.62	0.6281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			892.80290	963.456	17.62	0.3719	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,643.06370	1,548.721	18.98	0.5266	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,753.06370	1,841.721	18.98	0.4734	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,650.47290	1,555.750	18.96	0.5284	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,740.47290	1,828.750	18.96	0.4716	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,069.55550	5,197.780	22.95	0.7283	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			779.55550	724.780	22.95	0.2717	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,646.76800	1,552.235	18.97	0.5275	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,746.76800	1,835.235	18.97	0.4725	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,425.66560	2,298.443	18.65	0.6298	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,372.36560	1,451.243	18.65	0.3702	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,434.32020	2,306.495	18.63	0.6315	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,361.02020	1,439.295	18.63	0.3685	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,429.98760	2,302.464	18.64	0.6306	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,366.68760	1,445.264	18.64	0.3694	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,490.02050	1,560.690	18.84	0.3762	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,485.62050	2,344.390	18.84	0.6238	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,622.46340	2,472.289	18.78	0.6343	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,478.86340	1,546.689	18.78	0.3657	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,630.79280	2,480.286	18.76	0.6359	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,467.19280	1,534.686	18.76	0.3641	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,626.62820	2,476.283	18.77	0.6351	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,473.02820	1,540.683	18.77	0.3649	0.00	0	0
Total \$ / R Option												264,224.36	3,200	3,916,617
Total \$ / R												3,356,472,705.46	244,970	5,339,927
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.80820		13.98590			0.0000	1,629,367.60	118	594
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.01250		14.19490			0.0000	140,125.00	10	128
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.21480		14.40030			0.0000	0.00	0	14
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.41630		14.60490			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			15.07050		15.25630			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,769,492.60	128	736
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			45,482.37490	30,130.510	20.57	0.5439	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			21,892.37490	24,310.510	20.57	0.4561	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call		44,900.45170	29,623.508	20.58	0.5380		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put		22,310.45170	24,803.508	20.58	0.4620		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		46,069.24690	30,643.564	20.56	0.5498		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		21,479.24690	23,823.564	20.56	0.4502		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		83,160.93560	70,393.004	17.80	0.6038		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		35,670.93560	41,143.004	17.80	0.3962		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		82,584.31460	69,865.636	17.81	0.6009		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		36,094.31460	41,615.636	17.81	0.3991		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		83,740.21880	70,923.425	17.79	0.6067		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		35,250.21880	40,673.425	17.79	0.3933		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		99,433.70450	87,550.891	17.31	0.5876		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		52,403.70450	59,070.891	17.31	0.4124		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		98,911.25190	87,068.969	17.32	0.5854		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		52,881.25190	59,588.969	17.32	0.4146		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		99,958.50140	88,035.568	17.30	0.5898		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		51,928.50140	58,555.568	17.30	0.4102		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		120,832.12430	108,847.586	17.12	0.6037		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		61,342.12430	68,217.586	17.12	0.3963		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		120,315.63500	108,367.414	17.13	0.6019		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		61,825.63500	68,737.414	17.13	0.3981		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		121,350.61850	109,330.252	17.11	0.6055		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		60,860.61850	67,700.252	17.11	0.3945		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		3,749.52980	5,097.581	0.65	0.5774		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		2,499.47140	3,884.594	0.63	0.5013		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		2,499.47140	3,884.594	0.63	0.4987		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		2,095.36580	3,471.697	0.64	0.4611		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		3,095.36580	4,471.697	0.64	0.5389		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		1,749.52980	3,097.581	0.65	0.4226		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		177,910.28690	166,395.629	17.62	0.6281		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		89,280.28690	96,345.629	17.62	0.3719		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		177,414.60700	165,931.347	17.63	0.6269		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		89,784.60700	96,881.347	17.63	0.3731		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		178,406.68800	166,862.043	17.61	0.6293		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		88,776.68800	95,812.043	17.61	0.3707		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,769,492.60	128	736
£ / R	On	01/12/2017	Foreign Exchange Future		18.39720	18.62360			0.0000		0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Future		18.44550	18.67300			0.0000		0.00	0	10
£ / R	On	18/12/2017	Foreign Exchange Future		18.45590	18.68380			0.0000	99,846,419.00	5,410	213,839	
£ / R	On	31/01/2018	Foreign Exchange Future		18.62160	18.85340			0.0000		0	10	
£ / R	On	01/03/2018	Foreign Exchange Future		18.72510	18.95870			0.0000		0	17	
£ / R	On	15/03/2018	Foreign Exchange Future		18.77490	19.00920			0.0000		0	38	
£ / R	On	19/03/2018	Foreign Exchange Future		18.78920	19.02350			0.0000	10,146,168.00	540	12,815	
£ / R	On	18/06/2018	Foreign Exchange Future		19.12010	19.35910			0.0000		0	4,422	

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 Future			19.45320		19.69670			0.0000	0.00	0	3,565
£ / R	On	14/06/2019	Foreign Exchange Future			20.23540		20.47890			0.0000	0.00	0	0
Total £ / R Future												109,992,587.00	5,950	234,716
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Put			645.08520	808.571	26.98	0.9305	0.00	0	0
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Call			78.68520	15.770	26.98	0.0695	0.00	0	15,200
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			426.62960	479.877	22.06	0.5837	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			439.62960	265.377	22.06	0.4163	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.56950	1.350	44.78	0.0024	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,458.76950	6,685.450	44.78	0.9976	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			242.92960	263.955	21.57	0.3837	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			726.72960	519.855	21.57	0.6163	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,241.75490	1,397.282	23.30	0.8906	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			125.55490	53.182	23.30	0.1094	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.53990	1.334	44.78	0.0023	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,468.73990	6,695.434	44.78	0.9977	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.51060	1.317	44.78	0.0023	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,478.71060	6,705.417	44.78	0.9977	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			679.64420	774.944	19.63	0.5573	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			623.04420	486.544	19.63	0.4427	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			899.35740	1,008.732	18.97	0.5903	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			628.05740	503.832	18.97	0.4097	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			811.51280	909.759	18.63	0.5370	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			770.71280	634.659	18.63	0.4630	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,966.86730	1,752.254	18.09	0.8198	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			173.36730	193.054	18.09	0.1802	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,983.29320	1,768.232	18.10	0.8228	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			169.79320	189.032	18.10	0.1772	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,161.07020	1,939.738	18.13	0.8523	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			137.57020	150.538	18.13	0.1477	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,533.37770	1,681.671	19.52	0.7217	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			416.87770	330.871	19.52	0.2783	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,975.07310	1,760.234	18.09	0.8213	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			171.57310	191.034	18.09	0.1787	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			787.37410	882.315	18.51	0.5230	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			810.87410	671.515	18.51	0.4770	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,888.61920	1,692.621	17.49	0.7159	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			429.51920	472.521	17.49	0.2841	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,881.61330	1,685.888	17.49	0.7145	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			432.51330	475.788	17.49	0.2855	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,895.63950	1,699.374	17.49	0.7174	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			426.53950	469.274	17.49	0.2826	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,046.37010	1,859.256	17.31	0.6862	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			609.67010	666.056	17.31	0.3138	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,059.51200	1,871.880	17.31	0.6887	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			602.81200	658.680	17.31	0.3113	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	18.25	Call			2,052.93460	1,865.562	17.31	0.6875	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			606.23460	662.362	17.31	0.3125	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,760.03840	2,586.426	17.36	0.6874	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			921.13840	991.026	17.36	0.3126	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,772.47920	2,598.426	17.35	0.6892	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			913.57920	983.026	17.35	0.3108	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,766.25400	2,592.426	17.35	0.6883	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			917.35400	987.026	17.35	0.3117	0.00	0	0
Total £ / R Option												0.00	0	18,900
Total £ / R												109,992,587.00	5,950	253,616
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12439		0.12568			0.0000	3,731.73	30	195
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12688		0.12821			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12942		0.13077			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14485		0.14611			0.0000	0.00	0	0
Total ¥ / R Future												3,731.73	30	195
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			147.77540	99.963	24.72	0.2376	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			580.17540	660.863	24.72	0.7624	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,574.37860	1,445.789	26.01	0.9774	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			6.77860	6.689	26.01	0.0226	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			648.04640	537.239	22.33	0.7574	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			80.44640	98.139	22.33	0.2426	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,037.82900	946.151	19.54	0.7154	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			216.52900	257.851	19.54	0.2846	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			515.01860	453.992	21.04	0.4404	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			693.71860	765.692	21.04	0.5596	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,842.96640	1,729.968	18.16	0.9292	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			21.66640	41.668	18.16	0.0708	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			833.00200	763.747	20.56	0.5189	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			755.60200	822.047	20.56	0.4811	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			490.08260	444.015	21.82	0.3439	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,412.68260	1,502.315	21.82	0.6561	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,363.69240	1,274.811	19.06	0.7266	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			286.29240	333.111	19.06	0.2734	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,261.72790	2,191.330	19.41	0.7153	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			650.62790	706.630	19.41	0.2847	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,785.43050	1,723.903	20.86	0.6029	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,174.33050	1,239.203	20.86	0.3971	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,884.21540	2,791.167	17.51	0.8348	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			273.11540	306.467	17.51	0.1652	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												3,731.73	30	195

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/11/2017	Foreign Exchange Future			16.43840		16.61790			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.45100		16.63400			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.50150		16.68590			0.0000	92,721,928.50	5,619	111,333
€ / R	On	27/12/2017	Foreign Exchange Future			16.53420		16.71960			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.67160		16.85950			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.77450		16.96390			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.82960		17.01990			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.84430		17.03470			0.0000	135,259,729.00	8,030	36,992
€ / R	On	29/03/2018	Foreign Exchange Future			16.88110		17.07210			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			17.18830		17.38310			0.0000	0.00	0	546
€ / R	On	17/09/2018	Foreign Exchange Future			17.54160		17.74040			0.0000	0.00	0	4,679
€ / R	On	14/12/2018	Foreign Exchange Future			17.88930		17.89000			0.0000	68,981,140.80	3,856	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.71170		18.90710			0.0000	0.00	0	0
Total € / R Future												296,962,798.30	17,505	157,177
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			2.70590	0.006	30.00	0.0001	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,110.60590	928.406	30.00	0.9999	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			286.53200	313.331	19.00	0.5311	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			400.53200	244.331	19.00	0.4689	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			69.54510	66.223	18.92	0.1636	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			447.60100	293.187	19.44	0.4945	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			795.68880	612.121	19.06	0.7574	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			109.78880	110.621	19.06	0.2426	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			650.59900	474.688	19.19	0.6641	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			164.69900	173.188	19.19	0.3359	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			955.44510	767.723	18.92	0.8364	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			2.44750	1.166	25.84	0.0036	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,132.06130	942.062	19.31	0.8918	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			46.16130	40.562	19.31	0.1082	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,558.88270	2,373.087	25.36	0.9951	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			2.98270	1.587	25.36	0.0049	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			291.70100	321.687	19.44	0.5055	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			527.95940	362.858	19.31	0.5673	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			410.65520	263.303	19.58	0.4589	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			324.75520	361.803	19.58	0.5411	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.16760	2.486	41.30	0.0050	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,728.26760	4,910.986	41.30	0.9950	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,688.34750	2,502.666	25.84	0.9964	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,423.51100	1,575.077	22.09	0.9532	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			48.58580	16.218	22.10	0.0459	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,432.68580	1,584.718	22.10	0.9541	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			50.24990	16.943	22.07	0.0477	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,414.34990	1,565.443	22.07	0.9523	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			232.05940	251.358	19.31	0.4327	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			49.41100	16.577	22.09	0.0468	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			76.10430	84.635	20.59	0.1603	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,175.70430	998.835	20.59	0.8397	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			146.79070	166.092	17.63	0.2239	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,206.29070	1,037.692	17.63	0.7761	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			362.67460	409.385	17.16	0.3833	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			916.57460	773.885	17.16	0.6167	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			660.32440	738.466	17.55	0.5255	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			670.22440	558.066	17.55	0.4745	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,226.91140	2,037.199	16.89	0.9160	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			62.21140	62.899	16.89	0.0840	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			22.78830	23.639	18.72	0.0332	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3,057.48830	2,867.940	18.72	0.9668	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			656.54590	733.393	17.46	0.5187	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			691.24590	577.693	17.46	0.4813	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,236.22310	2,046.510	16.91	0.9169	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			61.52310	62.210	16.91	0.0831	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			2,060.56500	1,870.898	16.52	0.8992	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			75.86500	76.598	16.52	0.1008	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			2,014.81760	1,825.177	16.41	0.8940	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			80.11760	80.877	16.41	0.1060	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,245.54190	2,055.829	16.94	0.9178	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			60.84190	61.529	16.94	0.0822	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			416.14600	467.614	16.96	0.3948	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			950.84600	811.914	16.96	0.6052	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			1,016.37740	872.648	16.87	0.6328	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			371.67740	418.348	16.87	0.3672	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			782.61570	868.623	17.60	0.5552	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			644.71570	539.723	17.60	0.4448	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			183.94040	200.852	15.79	0.1745	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,058.83600	1,881.310	15.80	0.8241	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			185.73600	203.010	15.80	0.1759	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			182.16140	198.946	15.80	0.1731	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3,178.44010	2,989.868	16.37	0.9448	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			45.34010	51.568	16.37	0.0552	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,683.60700	1,519.475	15.95	0.7459	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			300.50700	331.176	15.95	0.2541	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,067.04040	1,889.151	15.79	0.8255	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			130.91960	107.119	21.60	0.0891	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,444.43430	3,254.458	16.50	0.9596	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			31.33430	36.158	16.50	0.0404	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,384.15970	1,235.496	16.14	0.6664	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			441.05970	487.196	16.14	0.3336	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,075.26140	1,897.246	15.80	0.8269	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			495.56320	425.211	18.35	0.3042	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,659.57040	3,465.273	16.60	0.9689	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			26.47040	26.973	16.60	0.0311	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,276.35510	2,095.605	15.91	0.8572	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			143.25510	157.305	15.91	0.1428	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,377.81960	4,548.818	21.60	0.9109	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,364.85780	3,526.036	20.24	0.8661	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			197.95780	164.336	20.24	0.1339	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,722.46320	1,846.911	18.35	0.6958	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,158.58180	4,329.932	20.89	0.8470	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			268.98180	241.532	20.89	0.1530	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,376.19530	1,242.764	16.25	0.5978	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,371.00430	1,237.871	16.25	0.5963	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			740.60430	806.271	16.25	0.4037	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,365.83010	1,232.996	16.26	0.5947	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			735.79530	801.164	16.25	0.4022	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,546.59540	3,350.567	15.15	0.9448	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			745.43010	811.396	16.26	0.4053	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			56.19540	58.967	15.15	0.0552	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			2,072.02070	1,904.429	15.66	0.7657	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			331.62070	362.829	15.66	0.2343	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			0.00000	1,212.351	16.63	0.5338	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			0.00000	1,213.051	16.63	0.4662	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			0.00000	1,208.279	16.64	0.5325	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			0.00000	1,218.979	16.64	0.4675	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			0.00000	1,216.429	16.62	0.5351	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			0.00000	1,207.129	16.62	0.4649	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,669.91600	2,513.203	15.87	0.7346	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			622.81600	661.503	15.87	0.2654	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,663.19810	2,507.043	15.88	0.7336	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			626.09810	665.343	15.88	0.2664	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,656.49120	2,500.896	15.88	0.7325	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			629.39120	669.196	15.88	0.2675	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												296,962,798.30	17,505	1,011,015
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.51080		10.66210			0.0000	45,238,483.20	4,304	15,700
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.52550		10.67750			0.0000	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Future			10.55710		10.71010			0.0000	0.00	0	5
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.66160		10.81650			0.0000	2,665,400.00	250	1,400
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.81340		10.97050			0.0000	0.00	0	5,346
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.96620		11.12540			0.0000	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Future			11.11720		11.28050			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.46390		11.62020			0.0000	0.00	0	0
Total AU\$ / R Future												47,903,883.20	4,554	33,263
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,211.01640	1,354.530	24.90	0.9768	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			12.87940	5.228	24.97	0.0227	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,220.77940	1,364.428	24.97	0.9773	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			12.64730	5.128	25.04	0.0223	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,230.54730	1,374.328	25.04	0.9777	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			13.11640	5.330	24.90	0.0232	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			725.67260	581.874	19.56	0.8267	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			48.17260	56.374	19.56	0.1733	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			717.33000	573.799	19.56	0.8221	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			49.83000	58.299	19.56	0.1779	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			734.05780	590.124	19.57	0.8311	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			46.55780	54.624	19.57	0.1689	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			286.91730	344.304	17.95	0.5569	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			317.01730	221.404	17.95	0.4431	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			104.76770	117.988	15.42	0.2174	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			927.19970	784.866	15.42	0.7894	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			100.69970	113.266	15.42	0.2106	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			919.21920	777.209	15.42	0.7860	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			102.71920	115.609	15.42	0.2140	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			911.26770	769.588	15.42	0.7826	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			760.29960	641.679	14.97	0.6220	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			299.79960	338.279	14.97	0.3780	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			772.33410	652.824	14.96	0.6285	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			291.83410	329.424	14.96	0.3715	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			766.30040	647.234	14.96	0.6253	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			295.80040	333.834	14.96	0.3747	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			603.59210	675.501	15.22	0.5108	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			614.57950	527.839	15.23	0.4866	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			609.17950	681.639	15.23	0.5134	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			610.18910	524.003	15.24	0.4840	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			614.78910	687.803	15.24	0.5160	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			618.99210	531.702	15.22	0.4892	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			620.94960	544.588	15.36	0.4521	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			810.44960	897.388	15.36	0.5479	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			617.15930	541.164	15.37	0.4500	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			816.65930	903.964	15.37	0.5500	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			613.38590	537.765	15.38	0.4479	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			822.88590	910.565	15.38	0.5521	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,168.26250	1,068.111	14.66	0.6247	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			548.06250	604.211	14.66	0.3753	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,162.82220	1,062.999	14.67	0.6228	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			552.62220	609.099	14.67	0.3772	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,157.41350	1,057.907	14.67	0.6208	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			557.21350	614.007	14.67	0.3792	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												47,903,883.20	4,554	33,263
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.85860		11.00900			0.0000	2,171,720.00	200	1,050

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 Future			11.03230		11.18670			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.20400		11.36080			0.0000	0.00	0	0
Total CAD/ R Future												2,171,720.00	200	1,150
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			536.49550	394.314	19.05	0.7500	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			67.49550	75.714	19.05	0.2500	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			528.78000	387.088	19.06	0.7433	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			69.78000	78.488	19.06	0.2567	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			544.26670	401.610	19.04	0.7567	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			65.26670	73.010	19.04	0.2433	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,172.13910	1,027.447	15.38	0.8673	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			55.43910	65.147	15.38	0.1327	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,163.43080	1,018.988	15.38	0.8648	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			56.73080	66.688	15.38	0.1352	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,180.86950	1,035.935	15.38	0.8698	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			54.16950	63.635	15.38	0.1302	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			819.20030	706.989	15.01	0.6434	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			278.40030	322.988	15.01	0.3566	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			813.04900	701.314	15.02	0.6403	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			282.24900	327.314	15.02	0.3597	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			825.38400	712.697	14.99	0.6466	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			274.58400	318.697	14.99	0.3534	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,171,720.00	200	1,150
CHF / R	On	18/12/2017	Foreign Exchange Future			14.10130		14.29830			0.0000	3,525,325.00	250	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.41160		14.61510			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.72210		14.93080			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.42750		16.62870			0.0000	0.00	0	0
Total CHF / R Future												3,525,325.00	250	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			472.77450	303.871	19.82	0.5519	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			204.47450	232.571	19.82	0.4481	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			466.56970	298.501	19.81	0.5460	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			208.26970	237.201	19.81	0.4540	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			479.02820	309.301	19.82	0.5578	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			200.72820	228.001	19.82	0.4422	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			818.12630	663.070	16.54	0.5971	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			353.02630	401.470	16.54	0.4029	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			812.14610	657.658	16.55	0.5940	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			357.04610	406.058	16.55	0.4060	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			824.13820	668.512	16.54	0.6001	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			349.03820	396.912	16.54	0.3999	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			951.05300	805.741	16.22	0.5671	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			550.25300	613.641	16.22	0.4329	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			945.81230	800.958	16.23	0.5649	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			555.01230	618.858	16.23	0.4351	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			940.59010	796.203	16.24	0.5626	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			559.79010	624.103	16.24	0.4374	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,406.03700	2,223.125	15.39	0.7472	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			507.33700	525.625	15.39	0.2528	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,399.02140	2,216.320	15.39	0.7461	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			510.32140	528.820	15.39	0.2539	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,413.06440	2,229.948	15.39	0.7483	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			504.36440	522.448	15.39	0.2517	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												3,525,325.00	250	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.09050		2.11920			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.10770		2.13700			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.12540		2.15520			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.20720		2.23590			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			53.04560	53.379	21.56	0.1017	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,830.36370	1,543.182	22.08	0.9247	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			38.36370	38.182	22.08	0.0753	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,737.18040	1,450.195	21.82	0.9123	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			45.18040	45.195	21.82	0.0877	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,645.04560	1,358.379	21.56	0.8983	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,141.91140	1,872.268	16.91	0.8244	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			171.91140	195.268	16.91	0.1756	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,316.20390	2,035.563	16.92	0.8512	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			146.20390	158.563	16.92	0.1488	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,228.59680	1,953.189	16.92	0.8381	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			158.59680	176.189	16.92	0.1619	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,849.58240	1,619.976	16.33	0.6838	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			497.58240	565.976	16.33	0.3162	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,783.15930	1,558.294	16.36	0.6691	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			531.15930	604.294	16.36	0.3309	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,917.45600	1,683.235	16.31	0.6984	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			465.45600	529.235	16.31	0.3016	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,312.15550	3,082.155	16.53	0.7361	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			753.15550	810.155	16.53	0.2639	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,243.71480	3,015.267	16.52	0.7281	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			784.71480	843.267	16.52	0.2719	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,381.44710	3,149.913	16.54	0.7440	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			722.44710	777.913	16.54	0.2560	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 CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.22070		2.24540			0.0000	0.00	0	900
DKK / R	On	19/03/2018	Foreign Exchange Future			2.26740		2.29310			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.31490		2.34100			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.64560		2.67360			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	900
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,270.74380	2,027.746	23.05	0.9591	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			16.74380	20.746	23.05	0.0409	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,467.57470	2,222.376	23.69	0.9693	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			13.57470	15.376	23.69	0.0307	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,369.06500	2,124.863	23.37	0.9645	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			15.06500	17.863	23.37	0.0355	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,558.08810	1,364.879	17.47	0.6753	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			427.08810	490.879	17.47	0.3247	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,492.10570	1,305.192	17.54	0.6576	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			461.10570	531.192	17.54	0.3424	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,625.79400	1,426.490	17.40	0.6928	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			394.79400	452.490	17.40	0.3072	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			640.97090	717.986	16.76	0.3455	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,789.39030	1,611.738	16.83	0.6407	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			679.39030	762.738	16.83	0.3593	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,913.94780	1,723.757	16.68	0.6682	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			603.94780	674.757	16.68	0.3318	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,850.97090	1,666.986	16.76	0.6545	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,585.06610	5,346.976	16.41	0.8684	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			349.06610	390.976	16.41	0.1316	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,502.46220	5,266.875	16.43	0.8633	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			366.46220	410.875	16.43	0.1367	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,668.85420	5,427.756	16.39	0.8735	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			332.85420	371.756	16.39	0.1265	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	900
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77020		1.79140			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79790		1.82050			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.82550		1.84920			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.03140		2.05830			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			546.01560	369.316	21.75	0.5113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			332.01560	367.316	21.75	0.4887	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			492.97390	325.001	21.90	0.4686	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			378.97390	423.001	21.90	0.5314	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			602.79650	417.957	21.59	0.5547	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			288.79650	315.957	21.59	0.4453	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,185.05820	1,015.419	17.59	0.6497	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			380.05820	436.419	17.59	0.3503	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,122.99260	958.467	17.68	0.6273	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			417.99260	479.467	17.68	0.3727	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,249.37700	1,074.773	17.51	0.6720	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			344.37700	395.773	17.51	0.3280	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,433.32360	1,268.086	16.94	0.6377	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			541.32360	613.086	16.94	0.3623	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,376.04750	1,214.959	17.04	0.6204	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			584.04750	659.959	17.04	0.3796	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,492.45980	1,323.117	16.85	0.6550	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			500.45980	568.117	16.85	0.3450	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			516.77500	568.127	17.08	0.2094	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,527.84530	3,313.159	17.12	0.7824	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			544.84530	599.159	17.12	0.2176	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,456.88230	3,245.227	17.16	0.7741	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			573.88230	631.227	17.16	0.2259	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,599.77500	3,382.127	17.08	0.7906	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			0.13310		0.13480			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13200		0.13350			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13290		0.13360			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13270		0.13270			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			1.69770		1.72470			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.72750		1.75510			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.75770		1.78570			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88870		1.91650			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			9.54030		9.63120			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.67000		9.76330			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
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.80140		9.89610			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.85510		10.95710			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			151.01720	88.762	21.02	0.2989	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			329.81720	358.462	21.02	0.7011	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			147.65260	86.188	21.05	0.2922	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			336.45260	365.888	21.05	0.7078	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			154.44510	91.400	21.00	0.3057	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			323.24510	351.100	21.00	0.6943	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			553.03720	477.640	16.90	0.6151	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			239.73720	257.640	16.90	0.3849	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			547.08490	472.013	16.91	0.6107	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			243.78490	262.013	16.91	0.3893	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			559.03190	483.314	16.89	0.6194	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			235.73190	253.314	16.89	0.3806	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			528.67720	465.635	16.60	0.5120	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			472.57720	504.235	16.60	0.4880	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			524.03400	461.438	16.61	0.5088	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			477.93400	510.038	16.61	0.4912	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			533.35560	469.865	16.59	0.5153	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			467.25560	498.465	16.59	0.4847	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,434.03690	1,360.035	15.72	0.7118	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			396.93690	424.935	15.72	0.2882	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,427.79380	1,353.982	15.73	0.7100	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			400.69380	428.882	15.73	0.2900	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,440.30110	1,366.114	15.71	0.7137	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			393.20110	421.014	15.71	0.2863	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			1.33230		1.33660			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34380		1.35270			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35590		1.36850			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.48440		1.48780			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			366.00000	323.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			266.00000	223.000		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			166.00000	123.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			527.00000	438.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			427.00000	338.000		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			327.00000	238.000		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			485.00000	359.000		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			385.00000	259.000		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			585.00000	459.000		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			1,678.00000	1,644.000		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			1,578.00000	1,544.000		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			1,778.00000	1,744.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.33660		1.33590			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34090		1.34020			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34510		1.34440			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			1.19510		1.19310			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20210		1.20010			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20920		1.20710			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			24,668.74000		24,964.95000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,080.18000		25,384.58000			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			10.26700		10.39780			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.43000		10.56550			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.59430		10.73250			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.83970		11.97620			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 SGD / R Future												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			631.16660	497.858	19.46	0.8411	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			43.36660	40.858	19.46	0.1589	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			622.52160	489.682	19.47	0.8356	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			44.72160	42.682	19.47	0.1644	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			639.84710	506.093	19.44	0.8465	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			42.04710	39.093	19.44	0.1535	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			753.51010	640.459	15.87	0.7151	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			148.01010	170.459	15.87	0.2849	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			746.32080	633.880	15.88	0.7111	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			150.82080	173.880	15.88	0.2889	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			760.73640	647.089	15.86	0.7191	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			145.23640	167.089	15.86	0.2809	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			864.90800	756.402	15.22	0.6835	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			232.40800	262.102	15.22	0.3165	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			858.20810	750.336	15.24	0.6803	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			235.70810	266.036	15.24	0.3197	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			871.63890	762.503	15.21	0.6867	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			229.13890	258.203	15.21	0.3133	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,177.47810	2,057.471	15.46	0.8352	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			201.27810	217.771	15.46	0.1648	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,169.52480	2,049.692	15.46	0.8338	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			203.32480	219.992	15.46	0.1662	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,185.44620	2,065.269	15.46	0.8365	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			199.24620	215.569	15.46	0.1635	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			3.51890		3.52600			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.46740		3.47310			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.41280		3.41790			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.39290		3.39320			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			11.24450	5.588	17.99	0.0822	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			225.24450	226.688	17.99	0.9178	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			10.18210	5.276	18.33	0.0771	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			234.18210	236.377	18.33	0.9229	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			12.40750	5.929	17.65	0.0877	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			216.40750	217.029	17.65	0.9123	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			97.59000	86.445	14.35	0.4405	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			144.49000	139.045	14.35	0.5595	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			93.49290	82.497	14.36	0.4266	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			150.39290	145.097	14.36	0.5734	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			101.81630	90.531	14.34	0.4546	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			138.71630	133.131	14.34	0.5454	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			70.59640	62.761	14.86	0.2825	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			312.69640	309.961	14.86	0.7175	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			68.31940	60.630	14.90	0.2748	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			320.41940	317.830	14.90	0.7252	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			72.94360	64.963	14.83	0.2904	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			305.04360	302.163	14.83	0.7096	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			219.20340	218.045	16.42	0.4633	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			356.00340	355.145	16.42	0.5367	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			215.67990	214.535	16.44	0.4580	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			362.47990	361.635	16.44	0.5420	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			222.78080	221.607	16.40	0.4687	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			349.58080	348.707	16.40	0.5313	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	5,208
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35190		1.37080			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.33790		1.35640			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.31680		1.33390			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												3,818,538,018.93	270,387	1,859,607
Total Options												264,224.36	3,200	4,789,355
Grand Total:												3,818,802,243.29	273,587	6,648,962