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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/11/2017 Foreign Exchange Future			14.16230		14.19030			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.16240		14.19840			0.0000	0.00	0	70
\$ / R On 15/11/2017 Foreign Exchange Future			14.16930		14.20240			0.0000	0.00	0	200
\$ / R On 16/11/2017 Foreign Exchange Future			14.17280		14.20440			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.17620		14.20690			0.0000	0.00	0	1,630
\$ / R On 28/11/2017 Foreign Exchange Future			14.20340		14.23450			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.20830		14.23960			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.21820		14.24960			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.24250		14.27400			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.24490		14.27630			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.25200		14.28350			0.0000	696,780,280.00	48,890	1,017,054
\$ / R On 22/12/2017 Foreign Exchange Future			14.26140		14.29300			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.27330		14.30500			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.27800		14.30970			0.0000	0.00	0	0
\$ / R On 02/01/2018 Foreign Exchange Future			14.28750		14.31930			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.29220		14.32400			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.30400		14.33590			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.30640		14.33830			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.31110		14.34300			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.32530		14.35710			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			14.34190		14.37360			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Future			14.35600		14.38770			0.0000	0.00	0	1,564
\$ / R	On	01/02/2018	Foreign Exchange Future			14.35840		14.39000			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.37020		14.40180			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.38660		14.41810			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.39120		14.42280			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.42120		14.45030			0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Future			14.42350		14.45550			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.42580		14.45780			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.46510		14.49750			0.0000	14,754,402.00	1,020	173,005
\$ / R	On	24/04/2018	Foreign Exchange Future			14.54820		14.58160			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.55050		14.58390			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.56210		14.59560			0.0000	0.00	0	110
\$ / R	On	11/05/2018	Foreign Exchange Future			14.58750		14.62130			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.59670		14.63060			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.63360		14.66800			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.67510		14.71010			0.0000	22,144,725.90	1,509	110,251
\$ / R	On	29/06/2018	Foreign Exchange Future			14.70050		14.73580			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			14.70740		14.74280			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.74890		14.78490			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.75810		14.79420			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.76040		14.79660			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.77430		14.81060			0.0000	0.00	0	953
\$ / R	On	13/08/2018	Foreign Exchange Future			14.80450		14.84120			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.84720		14.88440			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			14.88750		14.92510			0.0000	11,910,000.00	800	3,267
\$ / R	On	28/09/2018	Foreign Exchange Future			14.91360		14.95140			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			14.97770		15.01610			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			14.99190		15.03040			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.02310		15.06210			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			15.06470		15.10460			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.09900		15.13960			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.14060		15.18210			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.24830		15.29220			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.32900		15.37470			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.54440		15.59480			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.52770		16.59890			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.66020		16.73380			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.79850		16.87450			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>745,589,407.90</b>	<b>52,219</b>	<b>1,587,998</b>
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			0.61990	0.194	27.82	0.0022	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			830.91990	802.494	27.82	0.9978	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			51.39090	45.915	15.95	0.2598	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			269.79090	228.315	15.95	0.7402	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Put			160.87430	159.537	15.13	0.5713	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Call			133.27430	98.837	15.13	0.4287	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	16/11/2017	Foreign Exchange Option	13.40	Put			4.83030	4.449	18.76	0.0276	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			809.23030	777.249	18.76	0.9724	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			2.98760	2.638	19.03	0.0163	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			949.88760	918.838	19.03	0.9837	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			22.89130	16.785	14.79	0.0736	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			757.39130	720.185	14.79	0.9264	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,506.33320	3,537.151	31.45	0.9982	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.83320	0.551	31.45	0.0018	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			30.77210	26.041	15.37	0.0990	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			740.37210	704.341	15.37	0.9010	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,494.13350	1,462.268	20.18	0.9847	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			4.53350	3.968	20.18	0.0153	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			57.03940	53.933	15.88	0.1629	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			666.63940	632.133	15.88	0.8371	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			160.96970	158.254	17.54	0.3032	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			574.96970	540.754	17.54	0.6968	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			77.90180	74.897	17.32	0.1712	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			824.20180	789.797	17.32	0.8288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			5.86330	4.285	24.75	0.0109	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,022.36330	3,052.285	24.75	0.9891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			5.83830	4.268	24.80	0.0108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,032.33830	3,062.268	24.80	0.9892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			5.88850	4.301	24.70	0.0109	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			66.36640	55.369	21.67	0.1135	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			784.42140	795.496	19.94	0.7362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			167.92140	147.496	19.94	0.2638	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			7.58780	7.040	18.80	0.0208	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,101.44270	1,068.481	17.30	0.9075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			37.94270	36.481	17.30	0.0925	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			370.25390	339.839	18.29	0.5040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			356.75390	357.839	18.29	0.4960	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,382.86640	1,403.369	21.67	0.8865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			784.35430	749.892	17.46	0.7966	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			2,088.18580	2,056.123	20.80	0.9882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			4.68580	4.123	20.80	0.0118	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			365.84250	335.563	18.32	0.4995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			362.34250	363.563	18.32	0.5005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,731.08780	1,699.040	18.80	0.9792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			10.10200	9.650	17.68	0.0290	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,127.95120	2,095.894	21.02	0.9889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			4.45120	3.894	21.02	0.0111	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			201.61960	199.615	17.86	0.3403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			555.11960	521.614	17.86	0.6597	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			100.85430	97.892	17.46	0.2034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			563.05830	569.220	19.16	0.6344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			432.76180	435.738	18.63	0.5534	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			316.26180	287.738	18.63	0.4466	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			143.87440	141.143	17.65	0.2665	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			667.37440	633.143	17.65	0.7335	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,533.60200	1,501.650	17.68	0.9710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			639.81520	605.709	17.70	0.7166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			583.88610	590.541	19.24	0.6457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			237.38610	212.541	19.24	0.3543	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,543.45500	1,511.496	17.74	0.9715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			9.95500	9.496	17.74	0.0285	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			246.55830	221.220	19.16	0.3656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,164.39580	1,131.704	17.27	0.9220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,210.03430	1,177.517	17.26	0.9314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			26.53430	25.517	17.26	0.0686	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			35.81070	34.429	17.29	0.0882	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,119.31070	1,086.429	17.29	0.9118	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			156.31520	153.709	17.70	0.2834	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			33.77540	32.471	17.28	0.0840	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,110.36490	1,077.444	17.29	0.9097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			36.86490	35.444	17.29	0.0903	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			191.06640	169.020	19.68	0.2949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			707.56640	717.020	19.68	0.7051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			30.89580	29.704	17.27	0.0780	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			6.09550	5.524	19.69	0.0161	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			945.41860	911.665	17.35	0.8619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			61.91860	59.665	17.35	0.1381	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			41.32550	39.741	17.31	0.0993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,074.82550	1,041.741	17.31	0.9007	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,137.27540	1,104.471	17.28	0.9160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			8.61500	8.100	18.30	0.0241	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			953.91380	968.199	20.47	0.7933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			127.41380	110.199	20.47	0.2067	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,292.31810	1,311.712	21.42	0.8715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			75.81810	63.712	21.42	0.1285	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,889.59550	1,857.524	19.69	0.9839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			4.74660	4.183	20.75	0.0119	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,536.18460	2,504.212	23.31	0.9940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.68460	2.212	23.31	0.0060	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			567.65720	534.039	17.83	0.6687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			194.15720	192.039	17.83	0.3313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,642.11500	1,610.100	18.30	0.9759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			6.98300	6.423	19.13	0.0189	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,191.71570	1,159.130	17.27	0.9277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			28.21570	27.130	17.27	0.0723	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			709.99940	675.633	17.58	0.7580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			126.49940	123.633	17.58	0.2420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,078.24660	2,046.183	20.75	0.9881	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	16.24	Call		25.28040	19.910	22.61	0.0460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		863.85250	876.494	20.20	0.7648	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		147.35250	128.494	20.20	0.2352	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		79.47050	76.748	17.39	0.1687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		862.97050	828.748	17.39	0.8313	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,790.48300	1,758.423	19.13	0.9811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		6.21490	4.517	24.08	0.0117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,287.13890	2,255.110	21.92	0.9913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		3.63890	3.110	21.92	0.0087	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		962.23600	976.666	20.49	0.7958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		125.73600	108.666	20.49	0.2042	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		1,981.78040	2,007.910	22.61	0.9540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		310.22610	310.268	18.16	0.4548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		2,922.62910	2,952.460	24.24	0.9885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		6.12910	4.460	24.24	0.0115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,302.79790	1,270.586	17.23	0.9475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		19.29790	18.586	17.23	0.0525	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		2,892.71490	2,922.517	24.08	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		4.55750	3.442	28.67	0.0078	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		461.35070	429.023	18.05	0.5868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		267.85070	267.023	18.05	0.4132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,092.54510	1,059.543	17.30	0.9053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		39.04510	37.543	17.30	0.0947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		413.72610	382.268	18.16	0.5452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		515.72060	520.744	18.97	0.6072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,546.56550	2,575.496	23.36	0.9811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		10.06550	7.496	23.36	0.0189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		429.19230	397.428	18.12	0.5591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		295.69230	295.428	18.12	0.4409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,781.05750	3,811.442	28.67	0.9922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		54.33360	52.312	17.34	0.1242	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		512.66190	479.613	17.94	0.6281	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		229.16190	227.613	17.94	0.3719	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		2,852.83370	2,882.596	23.88	0.9880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		6.33370	4.596	23.88	0.0120	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		269.22060	242.744	18.97	0.3928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,753.24850	1,777.609	22.30	0.9346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		962.29390	928.634	17.35	0.8676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		58.79390	56.634	17.35	0.1324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		279.48940	252.530	18.90	0.4049	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		495.98940	500.530	18.90	0.5951	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		987.83360	954.312	17.34	0.8758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,012.38850	3,042.301	24.70	0.9891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,281.98660	2,309.839	23.01	0.9713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		15.48660	11.839	23.01	0.0287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		2,962.51920	2,992.388	24.44	0.9888	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		6.01920	4.388	24.44	0.0112	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		36.74850	29.608	22.30	0.0654	0.00	0	117,200
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		93.23850	91.340	17.85	0.1823	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		886.23850	852.740	17.85	0.8177	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		3,733.10400	3,763.445	28.21	0.9896	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		6.10400	4.845	28.21	0.0104	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		140.72390	138.790	18.11	0.2386	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		805.72390	772.090	18.11	0.7614	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put		537.97290	542.252	19.48	0.5687	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call		347.67290	320.252	19.48	0.4313	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		106.70620	104.261	18.15	0.1824	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		996.00620	961.761	18.15	0.8176	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put		253.95460	252.840	18.75	0.3410	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call		677.95460	645.040	18.75	0.6590	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		1,212.40770	1,179.533	18.11	0.8655	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		76.50770	75.533	18.11	0.1345	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		733.07950	742.477	19.95	0.6320	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		308.97950	286.477	19.95	0.3680	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		818.57750	829.283	20.19	0.6659	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		274.47750	253.283	20.19	0.3341	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put		405.94670	409.181	18.94	0.4538	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call		524.24670	495.581	18.94	0.5462	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put		274.37560	276.245	18.58	0.3482	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call		697.37560	667.346	18.58	0.6518	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put		290.28670	292.471	18.36	0.3538	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call		707.38670	677.771	18.36	0.6462	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put		284.09330	286.422	18.13	0.3397	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call		757.69330	728.322	18.13	0.6603	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		1,126.44570	1,095.171	17.62	0.8031	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		138.74570	139.171	17.62	0.1969	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		1,229.34900	1,197.789	17.58	0.8339	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		111.64900	111.789	17.58	0.1661	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		1,245.55700	1,213.960	17.57	0.8384	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		107.85700	107.960	17.57	0.1616	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		117.52190	117.720	17.59	0.1730	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		1,205.22190	1,173.720	17.59	0.8270	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call		1,424.67480	1,392.856	17.50	0.8803	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put		74.67480	74.456	17.50	0.1197	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		1,559.87620	1,579.643	21.16	0.8090	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		159.87620	148.043	21.16	0.1910	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		1,857.27260	1,824.224	18.38	0.9377	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		1,331.48640	1,299.797	17.53	0.8589	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,331.08030	1,348.622	20.63	0.7663	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		201.08030	187.022	20.63	0.2337	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		37.27260	35.824	18.38	0.0623	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put		1,638.00520	1,658.184	21.31	0.8218	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			148.00520	136.584	21.31	0.1782	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,089.80370	1,104.551	20.05	0.7089	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			259.80370	242.951	20.05	0.2911	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			91.48640	91.397	17.53	0.1411	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			260.71550	263.588	17.74	0.3081	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			862.51550	833.788	17.74	0.6919	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			440.71320	445.536	18.07	0.4261	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			658.81320	632.136	18.07	0.5739	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			434.01020	439.210	18.05	0.4193	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			676.81020	650.410	18.05	0.5807	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			0.00000	454.535	17.87	0.4132	40,908,123.00	90,000	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.00000	695.735	17.87	0.5868	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			193.81450	196.069	17.23	0.2311	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1,149.31450	1,119.569	17.23	0.7689	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			169.46240	171.434	17.19	0.2082	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,227.26240	1,197.234	17.19	0.7918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,293.60540	1,309.659	19.60	0.6933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			331.10540	314.759	19.60	0.3067	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,296.78650	1,266.912	16.98	0.7924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			179.28650	181.812	16.98	0.2076	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			160.29700	162.583	16.94	0.1907	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,097.76070	3,124.675	22.71	0.9083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			630.37670	639.269	18.05	0.4847	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			0.00000	656.824	18.10	0.4922	656,824.20	1,000	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.00000	601.924	18.10	0.5078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			85.71290	80.189	22.69	0.0921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,088.21290	3,115.088	22.69	0.9079	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			85.26070	79.775	22.71	0.0917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,041.66370	1,013.112	17.15	0.7089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			788.10060	798.787	18.45	0.5479	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			535.60060	513.887	18.45	0.4521	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			86.16690	80.604	22.67	0.0926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,078.66690	3,105.504	22.67	0.9074	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			637.87670	614.369	18.05	0.5153	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			483.82430	463.093	18.69	0.4178	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			855.16860	829.034	17.51	0.6290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			407.66860	413.934	17.51	0.3710	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.00000	749.786	17.69	0.5898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			0.00000	484.686	17.69	0.4102	31,504,583.50	65,000	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			284.16370	288.012	17.15	0.2911	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			467.65260	447.248	18.76	0.4068	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,652.80860	1,620.523	16.87	0.8748	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			95.30860	95.423	16.87	0.1252	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			633.53200	610.196	18.07	0.5128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			636.03200	645.096	18.07	0.4872	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			886.32430	897.993	18.69	0.5822	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			142.78360	144.846	16.90	0.1746	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,984.40170	1,952.170	17.28	0.9198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			56.90170	57.070	17.28	0.0802	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,179.15910	2,146.959	17.51	0.9389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			41.65910	41.859	17.51	0.0611	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			920.15260	932.149	18.76	0.5932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			452.00250	431.922	18.84	0.3959	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			608.01350	616.217	17.99	0.4746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			655.51350	631.317	17.99	0.5254	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			290.96450	295.102	17.17	0.2961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1,028.46450	1,000.202	17.17	0.7039	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,420.28360	1,389.946	16.90	0.8254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			378.57100	360.752	19.26	0.3431	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			385.70820	391.751	17.45	0.3580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			883.20820	856.851	17.45	0.6420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1,136.98360	1,107.871	17.08	0.7427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			239.48360	242.770	17.08	0.2573	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			954.50250	966.822	18.84	0.6041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			207.16080	194.950	20.72	0.2042	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			2,141.75580	2,109.551	17.47	0.9356	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			44.25580	44.451	17.47	0.0644	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			859.64680	871.051	18.62	0.5732	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			497.14680	476.151	18.62	0.4268	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,141.07100	1,155.652	19.26	0.6569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			347.94460	353.594	17.35	0.3346	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			785.52340	759.993	17.67	0.5950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			468.02340	474.893	17.67	0.4050	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			210.63710	213.560	17.04	0.2342	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,208.13710	1,178.660	17.04	0.7658	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			1,869.66080	1,889.850	20.72	0.7958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			231.31660	218.108	20.50	0.2247	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,324.87830	1,341.218	19.67	0.7002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			322.37830	306.318	19.67	0.2998	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,281.76740	1,251.958	16.99	0.7881	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			184.26740	186.858	16.99	0.2119	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			935.44460	908.694	17.35	0.6654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			113.72780	115.418	16.83	0.1463	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			2,048.86430	2,016.643	17.36	0.9266	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			51.36430	51.543	17.36	0.0734	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,521.11520	2,488.942	17.91	0.9631	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			23.61520	23.842	17.91	0.0369	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,733.81660	1,753.009	20.50	0.7753	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			480.54830	459.881	18.70	0.4156	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,031.84460	1,044.878	19.01	0.6272	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			419.34460	399.978	19.01	0.3728	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,396.68150	1,366.426	16.92	0.8195	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		149.18150	151.326	16.92	0.1805	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,541.22780	1,510.518	16.83	0.8537	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,357.79700	1,327.683	16.94	0.8093	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,600.71410	1,568.424	16.80	0.8660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		103.21410	103.324	16.80	0.1340	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,525.56550	1,543.616	20.10	0.7400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		273.06550	258.716	20.10	0.2600	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		893.04830	904.781	18.70	0.5844	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		553.85520	562.390	17.53	0.4168	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		845.45520	820.590	17.53	0.5832	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		973.58030	986.559	18.47	0.5711	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		557.48030	537.058	18.47	0.4289	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		1,573.40980	1,591.307	19.70	0.7097	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		347.30980	331.807	19.70	0.2903	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		1,133.15240	1,147.527	18.73	0.6111	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		498.75240	479.627	18.73	0.3889	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		341.84170	347.703	16.91	0.3019	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		1,137.44170	1,109.803	16.91	0.6981	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		1,454.11340	1,471.141	19.39	0.6830	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		389.71340	373.241	19.39	0.3170	0.00	0	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		622.87320	632.274	17.55	0.4341	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		844.17320	819.774	17.55	0.5659	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		573.30580	582.569	17.40	0.4104	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		903.90580	879.269	17.40	0.5896	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		365.98420	372.211	16.79	0.2984	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		1,233.98420	1,205.811	16.79	0.7016	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		1,634.55020	1,652.526	19.45	0.6887	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		412.55020	396.126	19.45	0.3113	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		1,284.94960	1,300.344	18.78	0.6203	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		522.94960	503.944	18.78	0.3797	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,825.38260	1,794.038	16.26	0.8382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		165.28260	168.938	16.26	0.1618	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,026.06680	2,045.839	19.92	0.7350	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		356.16680	340.939	19.92	0.2650	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,864.89780	1,833.482	16.22	0.8460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		154.79780	158.382	16.22	0.1540	0.00	0	14,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,068.20590	1,081.415	18.24	0.5531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		668.30590	646.515	18.24	0.4469	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,393.73050	1,363.708	16.62	0.7350	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		323.63050	328.608	16.62	0.2650	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,088.11560	1,101.488	18.28	0.5584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		658.21560	636.588	18.28	0.4416	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		2,284.43350	2,252.193	15.85	0.9126	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		74.33350	77.093	15.85	0.0874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,720.93050	3,685.581	17.38	0.9857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		10.83050	10.481	17.38	0.0143	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,353.70070	1,323.908	16.65	0.7235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			343.60070	348.808	16.65	0.2765	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,740.28490	2,707.103	15.47	0.9577	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			30.18490	32.003	15.47	0.0423	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,896.84960	1,865.376	16.19	0.8521	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			146.74960	150.276	16.19	0.1479	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,225.15890	3,190.006	15.86	0.9788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			15.05890	14.906	15.86	0.0212	1,967.59	132	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			2,069.38170	2,037.578	16.03	0.8819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			109.28170	112.478	16.03	0.1181	14,847.12	132	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,338.72370	1,354.307	18.75	0.6179	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			548.82370	529.407	18.75	0.3821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			818.19860	829.246	17.73	0.4792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			818.29860	794.346	17.73	0.5208	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,634.79210	1,603.576	16.43	0.7969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			224.69210	228.476	16.43	0.2031	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			877.89520	889.484	17.86	0.4983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			777.99520	754.584	17.86	0.5017	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,732.52790	1,701.350	16.35	0.8188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			192.42790	196.250	16.35	0.1812	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,373.09120	2,340.665	15.77	0.9233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			62.99120	65.565	15.77	0.0767	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,141.98570	2,162.505	20.08	0.7504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			332.08570	317.605	20.08	0.2496	41,923.85	132	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,116.99190	2,137.355	20.05	0.7472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			337.09190	322.455	20.05	0.2528	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,694.68420	1,663.452	16.38	0.8104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			204.58420	208.352	16.38	0.1896	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,360.64780	1,376.397	18.79	0.6225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			540.74780	521.497	18.79	0.3775	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,518.37770	1,487.700	16.52	0.7685	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			268.27770	272.600	16.52	0.2315	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,847.77880	1,866.321	19.67	0.7089	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			397.87880	381.421	19.67	0.2911	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,504.19460	1,473.586	16.53	0.7649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			274.09460	278.486	16.53	0.2351	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,888.23710	2,912.695	21.08	0.8275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			218.33710	207.795	21.08	0.1725	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,166.49730	1,139.242	16.88	0.6638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			456.39730	464.142	16.88	0.3362	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,288.19290	1,303.274	18.65	0.6069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			568.29290	548.374	18.65	0.3931	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,269.61890	1,240.347	16.72	0.6981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			389.51890	395.247	16.72	0.3019	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,050.74990	2,070.687	19.96	0.7384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			350.84990	335.787	19.96	0.2616	0.00	0	300

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	14.10	Call			1,110.74020	1,083.911	17.00	0.6433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			500.64020	508.811	17.00	0.3567	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,263.30040	1,234.070	16.73	0.6962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			393.20040	398.970	16.73	0.3038	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,552.02460	2,574.879	20.64	0.7970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			262.12460	249.979	20.64	0.2030	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,798.89660	2,822.953	20.96	0.8200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			228.99660	218.053	20.96	0.1800	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			189.35860	180.728	21.49	0.1519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,169.25860	3,195.628	21.49	0.8481	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,225.85160	1,196.874	16.76	0.6843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			415.75160	421.774	16.76	0.3157	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,736.71160	2,760.480	20.88	0.8145	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			236.81160	225.580	20.88	0.1855	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			188.63710	180.039	21.50	0.1513	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,178.53710	3,204.939	21.50	0.8487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			187.92230	179.353	21.52	0.1507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,187.82230	3,214.253	21.52	0.8493	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			387.16950	392.710	16.70	0.2948	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,322.96950	1,293.210	16.70	0.7052	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,798.29700	1,817.207	19.54	0.6926	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			434.09700	417.707	19.54	0.3074	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,428.86360	1,445.179	18.87	0.6278	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			544.66360	525.679	18.87	0.3722	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			456.73660	463.771	16.80	0.3291	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,219.53660	1,191.171	16.80	0.6709	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			400.13140	405.920	16.65	0.2920	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,385.03140	1,354.820	16.65	0.7080	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,502.99320	1,519.862	18.84	0.6250	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			577.19320	557.962	18.84	0.3750	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			563.20220	571.479	16.97	0.3646	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1,167.40220	1,139.579	16.97	0.6354	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			612.09590	620.877	17.09	0.3834	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,118.69590	1,091.277	17.09	0.6166	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			406.62900	411.873	16.61	0.2905	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,417.22900	1,386.173	16.61	0.7095	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			1,966.21180	1,985.663	19.57	0.6957	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			456.81180	439.963	19.57	0.3043	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,577.36060	1,594.735	18.93	0.6340	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			567.96060	549.035	18.93	0.3660	0.00	0	500
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			792.99660	803.427	17.41	0.4370	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,014.19660	987.927	17.41	0.5630	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			582.32300	563.400	19.06	0.3568	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			424.83310	429.867	16.57	0.2864	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,509.23310	1,477.067	16.57	0.7136	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,156.43400	2,177.061	19.67	0.7020	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			470.83400	454.262	19.67	0.2980	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,747.92300	1,766.200	19.06	0.6432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,603.37840	1,569.975	16.49	0.7276	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			408.27840	412.475	16.49	0.2724	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,002.49370	976.650	17.60	0.5354	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			947.39370	959.150	17.60	0.4646	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,010.75410	984.872	17.58	0.5386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			935.65410	947.372	17.58	0.4614	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,516.86290	2,539.470	20.03	0.7349	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			421.96290	406.970	20.03	0.2651	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,006.61540	980.752	17.59	0.5370	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			941.51540	953.252	17.59	0.4630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,812.56820	1,831.001	19.07	0.6437	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			597.66820	578.501	19.07	0.3563	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,220.77750	2,188.758	15.27	0.8664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			145.67750	151.258	15.27	0.1336	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,943.33550	3,904.113	16.35	0.9809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.23550	16.613	16.35	0.0191	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,136.27270	2,104.928	15.49	0.8501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			171.17270	177.428	15.49	0.1499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,111.70410	1,124.550	17.90	0.5073	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			896.80410	872.050	17.90	0.4927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,506.55440	2,472.599	14.58	0.9132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			81.45440	85.099	14.58	0.0868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,414.07700	2,380.690	14.80	0.8995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			98.97700	103.190	14.80	0.1005	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,684.10980	1,701.689	18.86	0.6232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			639.20980	619.189	18.86	0.3768	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,736.61900	1,754.550	18.94	0.6318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			621.71900	602.050	18.94	0.3682	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,381.03770	2,347.868	14.87	0.8943	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			105.93770	110.368	14.87	0.1057	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			380.92930	384.934	16.44	0.2594	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,656.02930	1,622.434	16.44	0.7406	0.00	0	1,464
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			439.05650	443.802	16.53	0.2825	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,590.45650	1,557.402	16.53	0.7175	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,330.43710	2,351.758	19.75	0.7075	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			481.83710	465.358	19.75	0.2925	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,894.88160	1,913.766	19.15	0.6497	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			596.28160	577.366	19.15	0.3503	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			749.70460	758.720	17.06	0.3892	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,275.80460	1,246.420	17.06	0.6108	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			453.94000	458.920	16.50	0.2780	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,684.34000	1,650.820	16.50	0.7220	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,493.42500	2,515.454	19.79	0.7086	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			503.82500	487.354	19.79	0.2914	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,055.03820	2,074.661	19.23	0.6548	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			615.43820	596.561	19.23	0.3452	0.00	0	500
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			957.33630	967.369	17.44	0.4404	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,159.43630	1,130.469	17.44	0.5596	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			468.86720	474.256	16.53	0.2743	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,773.46720	1,738.956	16.53	0.7257	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,722.09910	2,745.290	20.08	0.7148	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			516.69910	499.990	20.08	0.2852	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,229.94370	2,250.088	19.46	0.6603	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			634.54370	614.788	19.46	0.3397	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,158.65330	1,130.394	17.77	0.5398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,099.05330	1,111.394	17.77	0.4602	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,154.68180	1,126.476	17.78	0.5384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,105.08180	1,117.476	17.78	0.4616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,162.63940	1,134.321	17.76	0.5412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,093.03940	1,105.321	17.76	0.4588	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			482.34750	487.826	16.54	0.2704	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,864.44750	1,828.426	16.54	0.7296	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,933.65590	2,958.199	20.34	0.7179	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			535.75590	518.799	20.34	0.2821	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,403.76780	2,425.673	19.69	0.6642	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			655.86780	636.273	19.69	0.3358	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,128.68520	1,142.144	17.85	0.4407	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,320.88520	1,290.444	17.85	0.5593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,934.56680	1,896.608	16.80	0.7063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			609.86680	617.608	16.80	0.2937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,323.10180	1,291.788	18.10	0.5431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,268.40180	1,282.788	18.10	0.4569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,319.28050	1,288.011	18.11	0.5419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,274.58050	1,289.011	18.11	0.4581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,326.94310	1,295.578	18.08	0.5443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,262.24310	1,276.578	18.08	0.4557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			2,004.33600	1,964.520	17.09	0.6825	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			769.53600	780.120	17.09	0.3175	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,998.92420	1,959.145	17.10	0.6813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			774.12420	784.745	17.10	0.3187	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,993.53380	1,953.785	17.11	0.6801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			778.73380	789.384	17.11	0.3199	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,649.37630	2,594.191	18.04	0.6709	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,210.47630	1,226.491	18.04	0.3291	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,644.80510	2,589.672	18.05	0.6701	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,215.90510	1,231.972	18.05	0.3299	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,640.23540	2,585.174	18.06	0.6692	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,221.33540	1,237.474	18.06	0.3308	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,324.15820	1,342.543	18.28	0.3380	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,687.95820	2,632.743	18.28	0.6620	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	14/09/2020	Foreign Exchange Option	15.34	Call			2,839.13150	2,781.168	18.24	0.6732	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,304.63150	1,322.668	18.24	0.3268	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,834.69170	2,776.761	18.25	0.6724	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,310.19170	1,328.261	18.25	0.3276	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,830.26250	2,772.374	18.26	0.6716	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,315.76250	1,333.874	18.26	0.3284	0.00	0	0
<b>Total \$ / R Option</b>												<b>73,128,269.26</b>	<b>156,396</b>	<b>3,661,505</b>
<b>Total \$ / R</b>												<b>818,717,677.16</b>	<b>208,615</b>	<b>5,249,503</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				14.25200		14.28350			0.0000	627,088.00	44	766
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				14.46510		14.49750			0.0000	144,651.00	10	28
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				14.67510		14.71010			0.0000	73,375.50	5	9
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				14.88750		14.92510			0.0000	74,437.50	5	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				15.54440		15.59480			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>919,552.00</b>	<b>64</b>	<b>803</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				67,437.25160	64,011.407	17.64	0.7376	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				14,087.25160	13,811.407	17.64	0.2624	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				66,737.44150	63,314.319	17.65	0.7335	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				14,387.44150	14,114.319	17.65	0.2665	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				68,141.34100	64,712.946	17.63	0.7417	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				13,791.34100	13,512.946	17.63	0.2583	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				105,497.08900	102,633.391	17.14	0.7138	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				27,747.08900	28,123.390	17.14	0.2862	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				104,830.41790	101,971.138	17.15	0.7114	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				28,080.41790	28,461.138	17.15	0.2886	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				106,166.08310	103,298.588	17.14	0.7163	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				27,416.08310	27,788.588	17.14	0.2837	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				120,741.97260	117,934.073	16.80	0.6781	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				42,731.97260	43,424.073	16.80	0.3219	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				120,132.18770	117,354.418	16.81	0.6761	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				43,122.18770	43,844.418	16.81	0.3239	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				121,354.33700	118,516.046	16.79	0.6802	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				42,344.33700	43,006.046	16.79	0.3198	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				142,846.75510	139,579.679	16.65	0.6810	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				51,336.75510	51,829.679	16.65	0.3190	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				142,249.49400	138,984.656	16.66	0.6793	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				51,739.49400	52,234.656	16.66	0.3207	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				143,446.37640	140,176.580	16.64	0.6827	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				50,936.37640	51,426.580	16.64	0.3173	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				2,007.09520	2,116.598	0.11	0.8693	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				258.52670	580.643	0.09	0.5002	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				258.52670	580.643	0.09	0.4998	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				42.51720	265.182	0.10	0.2685	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			1,042.51720	1,265.182	0.10	0.7315	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			7.09520	116.598	0.11	0.1307	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			199,892.42000	195,914.493	17.10	0.6813	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			77,412.42000	78,474.493	17.10	0.3187	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			199,353.38080	195,378.451	17.11	0.6801	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			77,873.38080	78,938.451	17.11	0.3199	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			200,433.60000	196,451.974	17.09	0.6825	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			76,953.60000	78,011.974	17.09	0.3175	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>919,552.00</b>	<b>64</b>	<b>803</b>
£ / R	On 01/12/2017	Foreign Exchange Future			18.66700		18.67960			0.0000	0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Future			18.72010		18.73330			0.0000	0.00	0	10
£ / R	On 18/12/2017	Foreign Exchange Future			18.73170		18.74490			0.0000	33,248,767.50	1,775	210,203
£ / R	On 31/01/2018	Foreign Exchange Future			18.89830		18.91040			0.0000	0.00	0	10
£ / R	On 19/03/2018	Foreign Exchange Future			19.07020		19.08270			0.0000	0.00	0	3,691
£ / R	On 18/06/2018	Foreign Exchange Future			19.40500		19.42100			0.0000	0.00	0	4,883
£ / R	On 17/09/2018	Foreign Exchange Future			19.74570		19.76380			0.0000	0.00	0	3,565
£ / R	On 14/06/2019	Foreign Exchange Future			20.52060		20.54770			0.0000	0.00	0	0
<b>Total £ / R Future</b>											<b>33,248,767.50</b>	<b>1,775</b>	<b>222,362</b>
£ / R	On 01/12/2017	Foreign Exchange Option	19.19	Put			688.22430	679.933	18.57	0.7111	0.00	0	0
£ / R	On 01/12/2017	Foreign Exchange Option	19.19	Call			177.82430	156.933	18.57	0.2889	0.00	0	15,200
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Put			417.78800	404.926	18.06	0.4664	0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Call			491.08800	465.026	18.06	0.5336	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			2.32690	1.887	31.61	0.0032	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			6,397.42690	6,410.187	31.61	0.9968	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put			234.62790	223.304	17.78	0.3040	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call			779.52790	755.004	17.78	0.6960	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put			1,213.04950	1,210.630	19.70	0.7902	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call			157.94950	142.330	19.70	0.2098	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			2.29930	1.863	31.61	0.0032	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			6,407.39930	6,420.163	31.61	0.9968	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			2.27210	1.841	31.61	0.0032	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put			6,417.37210	6,430.141	31.61	0.9968	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Put			696.62330	686.824	18.72	0.4847	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Call			697.02330	675.124	18.72	0.5153	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call			2,061.87820	2,044.841	18.17	0.8399	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put			189.17820	184.642	18.17	0.1601	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put			1,545.78070	1,543.895	19.38	0.6591	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call			488.48070	474.094	19.38	0.3409	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call			2,053.75360	2,036.699	18.17	0.8386	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put			191.05360	186.499	18.17	0.1614	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call			2,045.64300	2,028.568	18.17	0.8373	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put			192.94300	188.368	18.17	0.1627	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,237.21540	2,220.644	18.26	0.8647	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			154.51540	150.444	18.26	0.1353	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,969.76140	1,949.841	17.82	0.7406	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			458.76140	454.841	17.82	0.2594	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,983.70030	1,963.780	17.82	0.7432	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			452.70030	448.780	17.82	0.2568	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,976.72390	1,956.803	17.82	0.7419	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			455.72390	451.803	17.82	0.2581	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,163.11070	2,138.115	17.71	0.7139	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			639.31070	632.415	17.71	0.2861	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,156.58750	2,131.590	17.71	0.7128	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			642.78750	635.890	17.71	0.2872	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,150.07030	2,125.077	17.72	0.7117	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			646.27030	639.377	17.72	0.2883	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,853.82480	2,819.580	17.29	0.7101	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			926.12480	918.980	17.29	0.2899	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,847.61340	2,813.371	17.30	0.7092	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			929.91340	922.771	17.30	0.2908	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,841.41150	2,807.163	17.30	0.7084	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			933.71150	926.563	17.30	0.2916	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>17,400</b>
<b>Total £ / R</b>												<b>33,248,767.50</b>	<b>1,775</b>	<b>239,762</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12499		0.12540			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12753		0.12794			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13010		0.13054			0.0000	19,515.30	150	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14512		0.14575			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>19,515.30</b>	<b>150</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,550.38820	1,510.066	21.04	0.9676	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			10.18820	11.466	21.04	0.0324	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			645.36630	620.423	18.89	0.7501	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			105.16630	121.823	18.89	0.2499	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			175.73360	166.402	21.33	0.3034	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			635.53360	667.802	21.33	0.6966	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,037.49190	1,028.550	19.40	0.7190	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			243.59190	275.650	19.40	0.2810	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			533.68040	533.915	21.06	0.4648	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			739.78040	781.015	21.06	0.5352	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,821.53990	1,798.539	17.55	0.9270	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			27.63990	45.639	17.55	0.0730	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			846.35770	850.856	20.88	0.5344	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			792.75770	840.656	20.88	0.4656	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			508.90620	514.305	22.03	0.3671	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,455.30620	1,504.105	22.03	0.6329	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	0.12	Call			1,366.29300	1,362.374	19.31	0.7294	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			312.69300	352.174	19.31	0.2706	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,231.31380	2,244.827	19.61	0.7149	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			656.01380	732.327	19.61	0.2851	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,772.83000	1,790.244	21.20	0.6057	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,197.53000	1,277.744	21.20	0.3943	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,843.99640	2,834.302	17.65	0.8323	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			268.69640	321.802	17.65	0.1677	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>19,515.30</b>	<b>150</b>	<b>225</b>
€ / R	On	15/11/2017	Foreign Exchange Future			16.41020		16.46340			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.46160		16.51130			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.48350		16.53470			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.53780		16.58910			0.0000	54,326,673.00	3,285	108,587
€ / R	On	27/12/2017	Foreign Exchange Future			16.57340		16.62460			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.70670		16.75720			0.0000	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Future			16.81020		16.83910			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.88140		16.93270			0.0000	20,257,680.00	1,200	14,051
€ / R	On	18/06/2018	Foreign Exchange Future			17.22620		17.28120			0.0000	21,532,750.00	1,250	736
€ / R	On	17/09/2018	Foreign Exchange Future			17.58260		17.64070			0.0000	4,395,650.00	250	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.73630		18.81050			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>100,512,753.00</b>	<b>5,985</b>	<b>129,677</b>
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			21.76310	21.448	17.00	0.1070	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			575.16310	521.648	17.00	0.8930	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			13.84300	13.084	15.34	0.0508	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,015.14300	964.684	15.34	0.9492	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			368.21530	383.996	17.21	0.5048	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			382.91530	347.496	17.21	0.4952	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			99.98700	103.945	16.58	0.1979	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			422.20130	385.705	17.27	0.5148	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			740.06520	694.946	16.77	0.7312	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			150.96520	157.146	16.77	0.2688	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			606.50570	564.214	16.96	0.6523	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			217.40570	226.414	16.96	0.3477	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			889.08700	841.744	16.58	0.8021	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			5.05750	4.696	22.05	0.0110	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,055.93830	1,006.254	16.66	0.8585	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			66.83830	68.454	16.66	0.1415	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,464.95860	2,413.340	21.45	0.9870	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			5.85860	5.540	21.45	0.0130	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			363.10130	377.905	17.27	0.4852	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			494.84460	455.743	17.14	0.5734	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			388.90900	355.070	17.40	0.4859	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	16.60	Put			399.80900	417.270	17.40	0.5141	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.10580	4.420	31.27	0.0080	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,826.00580	4,876.620	31.27	0.9920	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,594.15750	2,542.496	22.05	0.9890	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,534.64000	1,576.552	20.32	0.8960	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			62.90600	53.619	20.34	0.1028	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,543.80600	1,585.819	20.34	0.8972	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			64.58380	55.094	20.30	0.1053	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,525.48380	1,567.294	20.30	0.8947	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			295.74460	307.943	17.14	0.4266	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			63.74000	54.352	20.32	0.1040	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			90.96630	94.957	17.06	0.1660	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,095.56630	1,048.357	17.06	0.8340	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			184.77750	190.661	16.75	0.2325	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,141.97750	1,097.361	16.75	0.7675	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			0.00000	440.727	16.83	0.3805	50,572,587.70	114,748	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			0.00000	840.927	16.83	0.6195	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,139.55890	2,087.108	16.55	0.9073	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			76.85890	75.708	16.55	0.0927	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			28.86420	29.330	18.12	0.0382	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,961.56420	2,910.730	18.12	0.9618	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			741.76080	759.746	17.20	0.5064	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			674.46080	641.146	17.20	0.4936	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,148.73410	2,096.312	16.57	0.9082	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			76.03410	74.912	16.57	0.0918	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,975.86820	1,922.833	16.23	0.8898	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			93.16820	91.433	16.23	0.1102	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,930.92150	1,877.709	16.14	0.8845	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			98.22150	96.309	16.14	0.1155	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,157.91730	2,105.526	16.59	0.9091	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			75.21730	74.126	16.59	0.0909	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			483.92310	496.251	16.73	0.3907	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			916.62310	877.651	16.73	0.6093	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00000	938.339	16.64	0.6350	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			0.00000	446.939	16.64	0.3650	56,582,477.40	126,600	126,600
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			215.48590	222.186	15.87	0.1806	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,988.76640	1,940.491	15.87	0.8181	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			217.56640	224.291	15.87	0.1819	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			213.42360	220.093	15.87	0.1792	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,347.08260	3,294.910	16.09	0.9581	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			35.88260	38.710	16.09	0.0419	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,337.98620	1,296.950	16.14	0.6676	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			496.78620	510.750	16.14	0.3324	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,996.68590	1,948.386	15.87	0.8194	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			494.88560	472.715	18.25	0.3191	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,560.13780	3,506.084	16.27	0.9668	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			28.93780	29.884	16.27	0.0332	6,574.39	220	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,199.34020	2,150.364	15.91	0.8513	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			168.14020	174.164	15.91	0.1487	38,316.04	220	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,004.62360	1,956.293	15.87	0.8208	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,477.32750	3,520.859	20.22	0.8502	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			208.52750	197.059	20.22	0.1498	43,352.94	220	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,823.68560	1,856.515	18.25	0.6809	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,343.54340	1,309.503	16.39	0.6022	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			802.84340	826.903	16.39	0.3978	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,338.55330	1,304.589	16.40	0.6007	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			807.85330	831.989	16.40	0.3993	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,333.58580	1,299.690	16.41	0.5992	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			812.88580	837.090	16.41	0.4008	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,614.09210	2,557.629	16.02	0.7321	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			673.59210	691.329	16.02	0.2679	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,607.48540	2,551.083	16.02	0.7311	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			676.98540	694.783	16.02	0.2689	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,620.70970	2,564.179	16.02	0.7330	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			670.20970	687.879	16.02	0.2670	0.00	0	0
<b>Total € / R Option</b>												<b>107,243,308.46</b>	<b>242,008</b>	<b>681,620</b>
<b>Total € / R</b>												<b>207,756,061.46</b>	<b>247,993</b>	<b>811,297</b>
AUS / R	On	18/12/2017	Foreign Exchange Future			10.89940		10.93960			0.0000	7,084,610.00	650	16,426
AUS / R	On	27/12/2017	Foreign Exchange Future			10.91500		10.95530			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			11.05630		11.09710			0.0000	2,764,075.00	250	900
AUS / R	On	18/06/2018	Foreign Exchange Future			11.21240		11.25560			0.0000	2,803,100.00	250	300
AUS / R	On	17/09/2018	Foreign Exchange Future			11.37010		11.41640			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.85530		11.91380			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>12,651,785.00</b>	<b>1,150</b>	<b>17,626</b>
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			33.29290	26.753	18.55	0.0878	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			973.69290	1,007.353	18.55	0.9122	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			34.84090	28.051	18.50	0.0915	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			955.24090	988.651	18.50	0.9085	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			34.05870	27.394	18.52	0.0896	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			964.45870	997.994	18.52	0.9104	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			972.94450	933.578	15.91	0.9353	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			17.64450	18.578	15.91	0.0647	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			963.61200	924.266	15.90	0.9332	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			18.31200	19.266	15.90	0.0668	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			982.29710	942.911	15.92	0.9373	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			16.99710	17.911	15.92	0.0627	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,178.43590	1,139.964	15.85	0.8669	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			71.33590	73.664	15.85	0.1331	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,169.61530	1,131.481	15.84	0.8647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			72.51530	75.181	15.84	0.1353	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,161.09930	1,123.023	15.84	0.8624	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			73.99930	76.723	15.84	0.1376	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			226.69610	234.706	15.10	0.2719	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			986.45350	951.085	15.11	0.7334	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			220.85350	228.685	15.11	0.2666	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			979.35990	944.083	15.10	0.7308	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			223.75990	231.683	15.10	0.2692	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			972.29610	937.106	15.10	0.7281	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			780.85860	750.604	14.85	0.5911	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			484.45860	500.504	14.85	0.4089	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			775.69740	745.565	14.86	0.5885	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			489.29740	505.465	14.86	0.4115	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			786.04650	755.675	14.85	0.5936	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			479.64650	495.575	14.85	0.4064	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			467.21620	482.020	14.48	0.3119	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,373.56190	1,329.667	14.47	0.6917	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			459.76190	474.367	14.47	0.3083	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,367.27960	1,323.484	14.47	0.6899	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			463.47960	478.184	14.47	0.3101	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,361.01620	1,317.320	14.48	0.6881	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>12,651,785.00</b>	<b>1,150</b>	<b>17,626</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.15930		11.18390			0.0000	1,115,930.00	100	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.33780		11.36190			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.51210		11.53740			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>1,115,930.00</b>	<b>100</b>	<b>350</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			681.11270	655.443	15.17	0.8746	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			37.21270	36.143	15.17	0.1254	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			672.23420	646.584	15.14	0.8712	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			38.33420	37.284	15.14	0.1288	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			690.02080	664.334	15.20	0.8780	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			36.12080	35.033	15.20	0.1220	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,341.59640	1,317.819	15.67	0.9041	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			49.69640	50.019	15.67	0.0959	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,332.40340	1,308.662	15.65	0.9027	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			50.50340	50.862	15.65	0.0973	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,350.80270	1,326.990	15.70	0.9056	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			48.90270	49.190	15.70	0.0944	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			954.92880	933.283	14.80	0.7237	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			237.52880	241.183	14.80	0.2763	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			948.03350	926.415	14.80	0.7210	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			240.63350	244.315	14.80	0.2790	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			961.85500	940.179	14.80	0.7263	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			234.45500	238.079	14.80	0.2737	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>1,115,930.00</b>	<b>100</b>	<b>350</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.30690		14.32020			0.0000	1,430,690.00	100	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.62140		14.63300			0.0000	1,462,140.00	100	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.93730		14.95010			0.0000	1,493,730.00	100	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.61490		16.65620			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>4,386,560.00</b>	<b>300</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			479.21750	458.053	15.81	0.6537	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			189.01750	181.153	15.81	0.3463	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			472.91340	451.804	15.81	0.6487	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			192.71340	184.904	15.81	0.3513	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			485.56840	464.352	15.81	0.6587	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			185.36840	177.452	15.81	0.3413	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			833.61640	818.297	15.97	0.6515	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			350.61640	346.897	15.97	0.3485	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			827.71940	812.363	15.97	0.6487	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			354.71940	350.963	15.97	0.3513	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			839.54260	824.264	15.96	0.6542	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			346.54260	342.863	15.96	0.3458	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			969.48060	956.968	16.02	0.6116	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			549.38060	549.668	16.02	0.3884	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			964.35050	951.789	16.03	0.6094	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			554.25050	554.489	16.03	0.3906	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			959.23890	946.634	16.04	0.6073	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			559.13890	559.333	16.04	0.3927	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,430.82360	2,418.057	15.94	0.7574	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			504.62360	533.157	15.94	0.2426	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,423.96980	2,411.168	15.94	0.7563	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			507.76980	536.268	15.94	0.2437	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,437.68350	2,424.951	15.94	0.7584	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			501.48350	530.051	15.94	0.2416	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>4,386,560.00</b>	<b>300</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.14320		2.14720			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.16180		2.16590			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.18050		2.18520			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.25920		2.26780			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,092.27450	2,050.604	16.96	0.9626	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			20.27450	18.604	16.96	0.0374	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,994.51610	1,952.749	16.58	0.9580	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			22.51610	20.749	16.58	0.0420	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,900.01760	1,857.975	16.58	0.9490	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			28.01760	25.975	16.58	0.0510	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			162.26850	161.487	17.21	0.1361	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,598.03540	2,555.989	17.45	0.8816	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			139.03540	137.989	17.45	0.1184	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,509.25420	2,467.331	17.33	0.8730	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			150.25420	149.331	17.33	0.1270	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,421.26850	2,379.487	17.21	0.8639	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,105.68000	2,064.218	16.46	0.7449	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			453.68000	459.218	16.46	0.2551	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			2,036.72510	1,993.923	16.45	0.7326	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			484.72510	488.923	16.45	0.2674	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,176.00080	2,135.809	16.47	0.7570	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			424.00080	430.809	16.47	0.2430	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,583.08170	3,509.435	16.65	0.7678	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			705.08170	717.435	16.65	0.2322	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,512.13060	3,438.968	16.64	0.7606	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			734.13060	746.968	16.64	0.2394	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,654.81470	3,580.704	16.66	0.7750	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			676.81470	688.704	16.66	0.2250	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.22280		2.22940			0.0000	555,700.00	250	700
DKK / R	On	19/03/2018	Foreign Exchange Future			2.26950		2.27640			0.0000	226,950.00	100	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.31680		2.32380			0.0000	231,680.00	100	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.64180		2.65430			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>1,014,330.00</b>	<b>450</b>	<b>700</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,313.59890	2,245.889	17.55	0.9660	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			19.59890	17.889	17.55	0.0340	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,215.68950	2,149.512	17.45	0.9599	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			21.68950	21.512	17.45	0.0401	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,118.03850	2,053.779	17.36	0.9529	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			24.03850	25.779	17.36	0.0471	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,485.29890	1,430.055	17.13	0.6708	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			521.29890	535.055	17.13	0.3292	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,424.13520	1,369.866	17.17	0.6543	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			560.13520	574.866	17.17	0.3457	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,548.19850	1,492.009	17.08	0.6871	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			484.19850	497.008	17.08	0.3129	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			768.07130	785.184	16.49	0.3592	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,821.90970	1,767.380	16.39	0.6673	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			683.90970	699.381	16.39	0.3327	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,763.27070	1,709.556	16.44	0.6541	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			725.27070	741.556	16.44	0.3459	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,706.07130	1,653.184	16.49	0.6408	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,377.77180	5,264.808	16.56	0.8568	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			434.77180	446.808	16.56	0.1432	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,538.86760	5,424.844	16.53	0.8669	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			395.86760	406.844	16.53	0.1331	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,458.00040	5,344.500	16.54	0.8619	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			415.00040	426.500	16.54	0.1381	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>1,014,330.00</b>	<b>450</b>	<b>700</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.82760		1.83160			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.85850		1.86240			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.88820		1.89250			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.10110		2.10920			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			802.68330	761.744	17.10	0.7216	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			186.68330	185.744	17.10	0.2784	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			735.87220	695.521	17.20	0.6867	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			219.87220	219.521	17.20	0.3133	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			873.02710	831.633	17.00	0.7550	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			157.02710	155.633	17.00	0.2450	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,511.71670	1,476.708	17.10	0.7555	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			287.71670	291.708	17.10	0.2445	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,440.14750	1,405.512	17.11	0.7377	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			316.14750	320.512	17.11	0.2623	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,585.15740	1,549.806	17.10	0.7728	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			261.15740	264.806	17.10	0.2272	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,761.91060	1,726.418	16.74	0.7267	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			436.91060	444.418	16.74	0.2733	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,695.06540	1,659.967	16.76	0.7119	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			470.06540	477.967	16.76	0.2881	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,830.34630	1,794.470	16.72	0.7411	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			405.34630	412.470	16.72	0.2589	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			434.56930	442.981	16.87	0.1676	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,951.02850	3,878.899	16.90	0.8253	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			459.02850	467.899	16.90	0.1747	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,876.37910	3,804.722	16.92	0.8181	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			484.37910	493.722	16.92	0.1819	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			4,026.56930	3,953.981	16.87	0.8324	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13660		0.13650			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13620		0.13620			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13580		0.13590			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13450		0.13560			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.74370		1.75150			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.77420		1.78220			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.80490		1.81330			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.93500		1.94590			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.83620		9.85010			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.97090		9.98500			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.10480		10.12080			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.15750		11.19810			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			249.57460	237.749	17.09	0.5300	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			209.47460	211.549	17.09	0.4700	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			244.55510	232.815	17.10	0.5229	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			214.45510	216.615	17.10	0.4771	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			254.66550	242.756	17.08	0.5371	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			204.56550	206.556	17.08	0.4629	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			720.27930	709.664	17.01	0.7176	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			185.27930	188.764	17.01	0.2824	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			713.37140	703.002	17.01	0.7141	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			188.37140	192.102	17.01	0.2859	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			727.22300	716.564	17.01	0.7211	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			182.22300	185.664	17.01	0.2789	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			662.38550	652.274	16.38	0.6070	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			381.58550	387.474	16.38	0.3930	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			657.01440	646.960	16.39	0.6039	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			386.21440	392.160	16.39	0.3961	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			667.78590	657.621	16.37	0.6100	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			376.98590	382.821	16.37	0.3900	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,619.37190	1,583.512	15.47	0.7576	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			341.27190	346.012	15.47	0.2424	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,612.31720	1,576.490	15.47	0.7560	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			344.21720	348.990	15.47	0.2440	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,626.44380	1,590.551	15.47	0.7592	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			338.34380	343.051	15.47	0.2408	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34460		1.34750			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.36000		1.35690			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.37620		1.36650			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.48720		1.49590			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			475.00000	446.000		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			375.00000	346.000		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			275.00000	246.000		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			569.00000	600.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			469.00000	500.000		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			369.00000	400.000		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			465.00000	562.000		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			365.00000	462.000		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			565.00000	662.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,759.00000	1,672.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,659.00000	1,572.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,859.00000	1,772.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/12/2017	Foreign Exchange Future			1.31430		1.31230			0.0000	328,575.00	250	0
QUANTO £On	19/03/2018	Foreign Exchange Future			1.31840		1.31630			0.0000	329,600.00	250	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.32230		1.32020			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>											<b>658,175.00</b>	<b>500</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>											<b>658,175.00</b>	<b>500</b>	<b>0</b>
QUANTO €On	18/12/2017	Foreign Exchange Future			1.16040		1.16140			0.0000	290,100.00	250	111
QUANTO €On	19/03/2018	Foreign Exchange Future			1.16700		1.16800			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.17380		1.17480			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>290,100.00</b>	<b>250</b>	<b>111</b>
<b>Total QUANTO € / \$</b>											<b>290,100.00</b>	<b>250</b>	<b>111</b>
RAIN	On 18/12/2017	Foreign Exchange Future			24,977.45000		25,040.59000			0.0000	0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future			25,396.07000		25,460.39000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 18/12/2017	Foreign Exchange Future			10.45820		10.47550			0.0000	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future			10.62680		10.64470			0.0000	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Future			10.79550		10.81410			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			12.03500		12.07800			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Call			697.13390	678.105	15.85	0.8908	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Put			31.63390	29.905	15.85	0.1092	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Call			688.13480	669.085	15.82	0.8877	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Put			32.63480	30.885	15.82	0.1123	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Call			706.16010	687.152	15.88	0.8939	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Put			30.66010	28.952	15.88	0.1061	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Call			826.03520	808.480	15.69	0.7686	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Put			141.33520	141.680	15.69	0.2314	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Call			818.66920	801.132	15.69	0.7653	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Put			143.96920	144.332	15.69	0.2347	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Call			833.43570	815.862	15.69	0.7718	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Put			138.73570	139.062	15.69	0.2282	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call			934.15850	916.041	15.12	0.7332	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			220.05850	220.541	15.12	0.2668	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			927.23470	909.136	15.12	0.7305	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			223.13470	223.637	15.12	0.2695	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			941.11150	922.975	15.12	0.7360	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Put			217.01150	217.475	15.12	0.2640	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			2,266.98770	2,226.394	15.30	0.8540	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			188.98770	191.394	15.30	0.1460	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,258.92780	2,218.364	15.30	0.8528	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			190.92780	193.364	15.30	0.1472	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,275.06520	2,234.435	15.30	0.8552	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			187.06520	189.435	15.30	0.1448	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.64280		3.67940			0.0000	18,214.00	5	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.58860		3.62900			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.53740		3.57870			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.52730		3.58500			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>18,214.00</b>	<b>5</b>	<b>4,775</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			46.14110	31.305	14.05	0.2961	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			106.74110	128.505	14.05	0.7039	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			42.77150	28.773	14.09	0.2774	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			113.37150	135.973	14.09	0.7226	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			49.71060	34.018	14.01	0.3155	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			100.31060	121.218	14.01	0.6845	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			187.45660	159.539	14.33	0.6053	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			78.45660	90.939	14.33	0.3947	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			181.06360	153.569	14.30	0.5927	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			82.06360	94.969	14.30	0.4073	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			193.96590	165.634	14.37	0.6177	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			74.96590	87.034	14.37	0.3823	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			128.34750	110.542	14.68	0.4053	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			209.64750	233.142	14.68	0.5947	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			124.50990	107.156	14.70	0.3963	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			215.80990	239.756	14.70	0.6037	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			132.27520	114.015	14.66	0.4145	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			203.57520	226.615	14.66	0.5855	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			315.85420	283.849	16.04	0.5389	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			260.85420	286.549	16.04	0.4611	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			311.06340	279.375	16.05	0.5334	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			266.06340	292.075	16.05	0.4666	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			320.70110	288.376	16.04	0.5445	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			255.70110	281.076	16.04	0.4555	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>18,214.00</b>	<b>5</b>	<b>4,775</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.40410		1.40350			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.38530		1.38490			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.36280		1.36280			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									900 425 089.70	62,948	1,967,836
Total Options									180 371 577.72	398,404	4,360,525
Grand Total:									1,080,796,667.42	461,352	6,328,361