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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/11/2017

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			14.16250		14.16230			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.16260		14.16240			0.0000	0.00	0	70
\$ / R On 15/11/2017 Foreign Exchange Future			14.16870		14.16930			0.0000	0.00	0	200
\$ / R On 16/11/2017 Foreign Exchange Future			14.17030		14.17280			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.17190		14.17620			0.0000	0.00	0	1,630
\$ / R On 28/11/2017 Foreign Exchange Future			14.19620		14.20340			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.20110		14.20830			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.21090		14.21820			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.23510		14.24250			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.23720		14.24490			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.24340		14.25200			0.0000	1,060,720,241.40	74,471	1,023,206
\$ / R On 22/12/2017 Foreign Exchange Future			14.25170		14.26140			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.26210		14.27330			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.26630		14.27800			0.0000	0.00	0	0
\$ / R On 02/01/2018 Foreign Exchange Future			14.27460		14.28750			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.27880		14.29220			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.28920		14.30400			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.29130		14.30640			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.29540		14.31110			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.30920		14.32530			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			14.32830		14.34190			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			14.34470		14.35600			0.0000	0.00	0	1,564
\$ / R	On	01/02/2018	Foreign Exchange Future			14.34740		14.35840			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.36110		14.37020			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.38020		14.38660			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.38470		14.39120			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.41380		14.42120			0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Future			14.41600		14.42350			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.41830		14.42580			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.45630		14.46510			0.0000	247,260,555.20	17,104	174,370
\$ / R	On	24/04/2018	Foreign Exchange Future			14.53700		14.54820			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.53920		14.55050			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.55040		14.56210			0.0000	0.00	0	110
\$ / R	On	11/05/2018	Foreign Exchange Future			14.57500		14.58750			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.58410		14.59670			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.62150		14.63360			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.66350		14.67510			0.0000	0.00	0	110,251
\$ / R	On	29/06/2018	Foreign Exchange Future			14.68920		14.70050			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			14.69620		14.70740			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.73820		14.74890			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.74760		14.75810			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.74990		14.76040			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.76390		14.77430			0.0000	26,575,020.00	1,800	1,853
\$ / R	On	13/08/2018	Foreign Exchange Future			14.79430		14.80450			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.83800		14.84720			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			14.87930		14.88750			0.0000	0.00	0	3,267
\$ / R	On	28/09/2018	Foreign Exchange Future			14.90600		14.91360			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			14.97160		14.97770			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			14.98620		14.99190			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.01780		15.02310			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			15.05990		15.06470			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.09460		15.09900			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.13680		15.14060			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.24590		15.24830			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.32770		15.32900			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.54590		15.54440			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.53920		16.52770			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.67300		16.66020			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.81260		16.79850			0.0000	0.00	0	184,000
Total \$ / R Future												1,334,555,816.60	93,375	1,596,415
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			0.19350	0.037	34.24	0.0005	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			802.49350	802.537	34.24	0.9995	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			45.91460	40.666	16.49	0.2477	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			228.31460	223.266	16.49	0.7523	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Put			159.53670	157.070	15.81	0.5739	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Call			98.83670	95.770	15.81	0.4261	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			4.44930	3.311	18.91	0.0222	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			777.24930	773.611	18.91	0.9778	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			2.63760	1.979	19.19	0.0131	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			918.83760	913.879	19.19	0.9869	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			16.78500	13.959	14.41	0.0658	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			720.18500	710.159	14.41	0.9342	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,537.15070	3,544.236	31.65	0.9985	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.55070	0.436	31.65	0.0015	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			26.04110	22.915	15.07	0.0922	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			704.34110	694.015	15.07	0.9078	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,462.26820	1,454.186	19.84	0.9874	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			3.96820	3.086	19.84	0.0126	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			53.93340	49.226	15.55	0.1565	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			632.13340	620.126	15.55	0.8435	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			158.25400	152.080	17.25	0.3015	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			540.75400	527.181	17.25	0.6985	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			74.89660	69.302	16.95	0.1657	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			789.79660	776.502	16.95	0.8343	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			4.28470	3.714	24.69	0.0097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,052.28470	3,060.314	24.69	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			4.26840	3.700	24.74	0.0096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,062.26840	3,070.300	24.74	0.9904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			4.30140	3.727	24.63	0.0097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			55.36930	51.022	21.55	0.1076	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			795.49650	796.217	19.82	0.7434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			147.49650	139.617	19.82	0.2566	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			7.04050	5.581	18.29	0.0176	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,068.48080	1,055.965	16.90	0.9132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			36.48080	32.565	16.90	0.0868	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			339.83940	327.548	18.10	0.4995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			357.83940	354.148	18.10	0.5005	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,403.36930	1,407.622	21.55	0.8924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			749.89240	735.396	17.10	0.8009	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			2,056.12340	2,046.488	20.21	0.9906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			4.12340	3.088	20.21	0.0094	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			335.56350	323.328	18.12	0.4949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			363.56350	359.928	18.12	0.5051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,699.04050	1,688.981	18.29	0.9824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			9.65050	7.899	17.23	0.0252	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,095.89420	2,086.298	20.42	0.9912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			3.89420	2.898	20.42	0.0088	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			199.61450	193.908	17.58	0.3404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			521.61450	507.308	17.58	0.6596	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			97.89240	91.996	17.10	0.1991	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			569.22040	567.721	19.00	0.6412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			435.73850	432.837	18.45	0.5590	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			287.73850	276.237	18.45	0.4410	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			141.14320	135.100	17.33	0.2642	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			633.14320	618.500	17.33	0.7358	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,501.65050	1,491.299	17.23	0.9748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			605.70880	591.098	17.39	0.7184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			590.54120	589.263	19.08	0.6526	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			212.54120	202.663	19.08	0.3474	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,511.49640	1,501.160	17.28	0.9753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			9.49640	7.760	17.28	0.0247	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			221.22040	211.121	19.00	0.3588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,131.70360	1,119.606	16.87	0.9276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,177.51740	1,165.714	16.85	0.9368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			25.51740	22.313	16.85	0.0632	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			34.42950	30.634	16.89	0.0825	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,086.42950	1,074.034	16.89	0.9175	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			153.70880	147.698	17.39	0.2816	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			32.47110	28.795	16.88	0.0783	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,077.44360	1,064.987	16.89	0.9154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			35.44360	31.587	16.89	0.0846	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			169.02020	160.408	19.55	0.2877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			717.02020	717.008	19.55	0.7123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			29.70360	26.206	16.87	0.0724	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			5.52430	4.270	19.14	0.0133	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			911.66520	898.084	16.97	0.8675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			59.66520	54.684	16.97	0.1325	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			39.74140	35.644	16.91	0.0935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,041.74140	1,029.044	16.91	0.9065	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,104.47110	1,092.195	16.88	0.9217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			8.09960	6.514	17.82	0.0206	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			968.19850	970.138	20.35	0.8004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			110.19850	103.538	20.35	0.1996	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,311.71210	1,315.545	21.31	0.8777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			63.71210	58.946	21.31	0.1223	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,857.52430	1,847.670	19.14	0.9867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			4.18320	3.138	20.15	0.0096	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,504.21200	2,494.945	22.60	0.9955	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.21200	1.545	22.60	0.0045	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			534.03940	519.669	17.55	0.6688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			192.03940	186.269	17.55	0.3312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,610.09960	1,599.914	17.82	0.9794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			6.42250	5.043	18.61	0.0158	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,159.13030	1,147.210	16.86	0.9332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			27.13030	23.810	16.86	0.0668	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			675.63340	660.994	17.25	0.7611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			123.63340	117.594	17.25	0.2389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,046.18320	2,036.538	20.15	0.9904	0.00	0	0

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\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			19.91020	17.840	22.51	0.0424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			876.49430	877.844	20.08	0.7720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			128.49430	121.244	20.08	0.2280	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			76.74770	71.228	17.01	0.1635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			828.74770	814.628	17.01	0.8365	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,758.42250	1,748.443	18.61	0.9842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			4.51710	3.902	24.00	0.0104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,255.10960	2,245.657	21.27	0.9932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			3.10960	2.257	21.27	0.0068	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			976.66650	978.658	20.38	0.8028	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			108.66650	102.058	20.38	0.1972	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,007.91020	2,014.440	22.51	0.9576	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			310.26800	305.931	17.94	0.4583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,952.46040	2,960.456	24.16	0.9898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			4.46040	3.856	24.16	0.0102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,270.58610	1,259.343	16.81	0.9525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			18.58610	15.943	16.81	0.0475	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,922.51710	2,930.502	24.00	0.9896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.44230	3.043	28.68	0.0071	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			429.02350	415.486	17.81	0.5844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			267.02350	262.085	17.81	0.4156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,059.54300	1,046.967	16.90	0.9110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			37.54300	33.567	16.90	0.0890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			382.26800	369.331	17.94	0.5417	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			520.74360	518.736	18.81	0.6136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,575.49580	2,583.144	23.27	0.9830	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			7.49580	6.544	23.27	0.0170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			397.42850	384.280	17.90	0.5559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			295.42850	290.880	17.90	0.4441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,811.44230	3,819.643	28.68	0.9929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			52.31210	47.619	16.95	0.1185	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			479.61350	465.592	17.68	0.6269	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			227.61350	222.192	17.68	0.3731	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,882.59600	2,890.566	23.79	0.9894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			4.59600	3.966	23.79	0.0106	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			242.74360	232.136	18.81	0.3864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,777.60850	1,783.417	22.19	0.9390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			928.63370	915.167	16.96	0.8732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			56.63370	51.767	16.96	0.1268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			252.53040	241.710	18.73	0.3986	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			500.53040	498.310	18.73	0.6014	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			954.31210	941.019	16.95	0.8815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,042.30140	3,050.327	24.63	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,309.83870	2,317.061	22.91	0.9739	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			11.83870	10.461	22.91	0.0261	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,992.38760	3,000.397	24.37	0.9900	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			4.38760	3.797	24.37	0.0100	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			29.60850	26.817	22.19	0.0610	0.00	0	117,200
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			91.34020	85.613	17.48	0.1779	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			852.74020	837.313	17.48	0.8221	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,763.44500	3,772.538	28.14	0.9907	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			4.84500	4.238	28.14	0.0093	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			138.79010	132.877	17.76	0.2364	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			772.09010	754.977	17.76	0.7636	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			542.25200	541.424	19.31	0.5749	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			320.25200	307.724	19.31	0.4251	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			104.26070	98.691	17.77	0.1791	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			961.76070	943.291	17.77	0.8209	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			252.84010	248.045	18.46	0.3427	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			645.04010	626.845	18.46	0.6573	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,179.53270	1,162.145	17.89	0.8669	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			75.53270	72.945	17.89	0.1331	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			742.47710	748.649	19.97	0.6379	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			286.47710	277.849	19.97	0.3621	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			829.28260	836.204	20.22	0.6717	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			253.28260	245.404	20.22	0.3283	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			409.18120	411.901	18.91	0.4590	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			495.58120	483.201	18.91	0.5410	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			276.24550	276.895	18.50	0.3520	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			667.34550	652.295	18.50	0.6480	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			292.47090	294.173	18.32	0.3580	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			677.77090	663.373	18.32	0.6420	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			286.42190	287.405	18.10	0.3429	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			728.32190	715.705	18.10	0.6571	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,095.17120	1,083.033	17.57	0.8025	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			139.17120	138.333	17.57	0.1975	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,197.78870	1,185.530	17.52	0.8336	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			111.78870	110.830	17.52	0.1664	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,213.95990	1,201.687	17.51	0.8382	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			107.95990	106.987	17.51	0.1618	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			117.72030	116.783	17.53	0.1733	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,173.72030	1,161.483	17.53	0.8267	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,392.85640	1,380.887	17.43	0.8806	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			74.45640	73.487	17.43	0.1194	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,579.64320	1,587.405	21.22	0.8118	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			148.04320	144.805	21.22	0.1882	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,824.22370	1,811.926	18.25	0.9389	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,299.79720	1,287.843	17.47	0.8590	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,348.62240	1,355.941	20.70	0.7693	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			187.02240	183.341	20.70	0.2307	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			35.82370	34.526	18.25	0.0611	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,658.18440	1,666.102	21.37	0.8245	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			136.58440	133.502	21.37	0.1755	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,104.55110	1,111.317	20.12	0.7121	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			242.95110	238.717	20.12	0.2879	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			91.39720	90.443	17.47	0.1410	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			263.58820	263.819	17.74	0.3098	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			833.78820	824.919	17.74	0.6902	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			445.53620	446.355	18.10	0.4279	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			632.13620	626.555	18.10	0.5721	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			439.20990	439.473	18.06	0.4210	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			650.40990	644.173	18.06	0.5790	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			454.53470	454.257	17.84	0.4149	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			695.73470	688.057	17.84	0.5851	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			196.06890	193.751	17.14	0.2309	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1,119.56890	1,109.751	17.14	0.7691	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			171.43390	169.014	17.09	0.2076	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,197.23390	1,187.314	17.09	0.7924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			162.58320	159.511	16.80	0.1898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,327.68320	1,315.811	16.80	0.8102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,568.42420	1,556.770	16.65	0.8675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			103.32420	100.470	16.65	0.1325	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,309.65900	1,313.211	19.59	0.6961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.00000	264.590	19.99	0.2663	198,442.50	750	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			80.18850	78.046	22.68	0.0904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,115.08850	3,121.746	22.68	0.9096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			79.77460	77.633	22.70	0.0899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,124.67460	3,131.333	22.70	0.9101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			484.68590	483.518	17.62	0.4121	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			80.60390	78.460	22.66	0.0909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,105.50390	3,112.160	22.66	0.9091	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.00000	760.167	17.57	0.5985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			0.00000	463.867	17.57	0.4015	347,899.95	750	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			0.00000	1,498.290	19.99	0.7337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			645.09560	645.319	18.02	0.4896	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			614.36930	605.753	18.00	0.5129	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			639.26930	639.453	18.00	0.4871	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			656.82420	657.128	18.05	0.4946	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			601.92420	593.428	18.05	0.5054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			749.78590	739.818	17.62	0.5879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			41.85890	39.685	17.32	0.0592	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			288.01240	285.199	17.03	0.2915	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,013.11240	1,001.499	17.03	0.7085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			798.78710	800.026	18.42	0.5506	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			513.88710	506.326	18.42	0.4494	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			610.19560	601.619	18.02	0.5104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1,000.20170	988.630	17.05	0.7034	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			897.99250	899.857	18.66	0.5849	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		463.09250	456.157	18.66	0.4151	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		829.03440	818.437	17.43	0.6275	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		413.93440	412.137	17.43	0.3725	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		2,146.95890	2,135.985	17.32	0.9408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		242.77050	239.792	16.96	0.2573	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		932.14850	934.218	18.74	0.5960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		447.24850	440.518	18.74	0.4040	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		1,620.52340	1,608.901	16.71	0.8764	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		95.42340	92.601	16.71	0.1236	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		295.10170	292.330	17.05	0.2966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		476.15110	469.051	18.60	0.4241	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		1,389.94600	1,378.103	16.76	0.8265	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		144.84600	141.803	16.76	0.1735	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		1,952.17000	1,940.913	17.10	0.9216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		57.07000	54.613	17.10	0.0784	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		1,107.87050	1,096.092	16.96	0.7427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		1,178.66040	1,166.810	16.91	0.7662	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		966.82210	969.100	18.82	0.6068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		431.92210	425.400	18.82	0.3932	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		616.21710	616.246	17.94	0.4770	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		631.31710	622.546	17.94	0.5230	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		871.05110	872.751	18.60	0.5759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		186.85750	183.778	16.86	0.2113	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,155.65190	1,158.777	19.25	0.6596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		360.75190	355.077	19.25	0.3404	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		391.75080	389.757	17.36	0.3593	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		856.85080	846.057	17.36	0.6407	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		213.56040	210.510	16.91	0.2338	157,882.20	750	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		23.84160	22.190	17.70	0.0352	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		1,889.85010	1,894.774	20.72	0.7983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		194.95010	191.074	20.72	0.2017	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		2,109.55070	2,098.520	17.28	0.9375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		44.45070	42.220	17.28	0.0625	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		1,251.95750	1,240.079	16.86	0.7887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		151.32630	148.269	16.78	0.1795	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		908.69380	897.575	17.25	0.6644	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		353.59380	351.275	17.25	0.3356	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		759.99290	749.937	17.59	0.5932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		474.89290	473.637	17.59	0.4068	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,488.94160	2,478.490	17.70	0.9648	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		258.71570	254.053	20.09	0.2573	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		1,753.00850	1,757.628	20.49	0.7779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		218.10850	213.928	20.49	0.2221	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,341.21790	1,344.851	19.66	0.7029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		306.31790	301.151	19.66	0.2971	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,366.42630	1,354.569	16.78	0.8205	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	13.38	Put		181.81200	178.731	16.85	0.2069	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,510.51830	1,498.788	16.68	0.8551	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		115.41830	112.488	16.68	0.1449	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		2,016.64320	2,005.477	17.17	0.9285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		51.54320	49.177	17.17	0.0715	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,543.61570	1,547.753	20.09	0.7427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		314.75900	309.511	19.59	0.3039	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		904.78070	906.687	18.68	0.5872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		459.88070	452.987	18.68	0.4128	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,044.87820	1,047.602	19.00	0.6300	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		399.97820	393.902	19.00	0.3700	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		1,266.91200	1,255.031	16.85	0.7931	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		562.39030	560.134	17.40	0.4190	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		820.59030	807.134	17.40	0.5810	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		986.55850	987.791	18.39	0.5745	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		537.05850	526.991	18.39	0.4255	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		1,591.30690	1,595.736	19.65	0.7129	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		331.80690	324.937	19.65	0.2871	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		1,147.52710	1,149.834	18.66	0.6145	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		479.62710	470.234	18.66	0.3855	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		347.70330	343.307	16.73	0.3025	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		1,109.80330	1,093.707	16.73	0.6975	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		1,471.14070	1,475.179	19.33	0.6864	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		373.24070	365.578	19.33	0.3136	0.00	0	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		632.27420	630.521	17.43	0.4366	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		819.77420	805.521	17.43	0.5634	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		582.56870	580.607	17.27	0.4127	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		879.26870	864.707	17.27	0.5873	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		372.21050	368.976	16.65	0.2991	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		1,205.81050	1,190.476	16.65	0.7009	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		1,652.52560	1,658.318	19.43	0.6915	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		396.12560	389.818	19.43	0.3085	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		1,300.34410	1,304.572	18.74	0.6232	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		503.94410	496.072	18.74	0.3768	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,045.83940	2,053.008	19.93	0.7371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		340.93940	336.508	19.93	0.2629	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,081.41480	1,084.937	18.22	0.5557	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		646.51480	638.437	18.22	0.4443	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,363.70830	1,349.904	16.51	0.7344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		328.60830	326.403	16.51	0.2656	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,794.03760	1,779.959	16.14	0.8387	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		168.93760	166.459	16.14	0.1613	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		2,252.19270	2,239.348	15.76	0.9131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		77.09270	75.848	15.76	0.0869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,685.58120	3,673.834	17.34	0.9858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		10.48120	10.334	17.34	0.0142	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	13.00	Call		1,833.48210	1,819.528	16.11	0.8465	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		158.38210	156.028	16.11	0.1535	0.00	0	14,658
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		2,707.10350	2,695.003	15.41	0.9580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		32.00350	31.503	15.41	0.0420	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,865.37580	1,851.521	16.08	0.8526	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		150.27580	148.021	16.08	0.1474	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,101.48750	1,105.131	18.26	0.5610	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		636.58750	628.631	18.26	0.4390	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		2,037.57820	2,024.217	15.93	0.8825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		112.47820	110.717	15.93	0.1175	14,614.62	132	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		1,354.30730	1,359.341	18.74	0.6204	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		529.40730	522.841	18.74	0.3796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		1,323.90760	1,310.247	16.55	0.7228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		348.80760	346.747	16.55	0.2772	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		1,603.57590	1,589.207	16.31	0.7970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put		228.47590	225.707	16.31	0.2030	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		889.48450	891.748	17.82	0.5008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		754.58450	745.248	17.82	0.4992	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		3,190.00600	3,178.197	15.81	0.9789	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		14.90600	14.697	15.81	0.0211	970.02	66	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		2,340.66520	2,328.000	15.69	0.9238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		65.56520	64.500	15.69	0.0762	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		2,162.50490	2,169.846	20.09	0.7525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		317.60490	313.346	20.09	0.2475	20,680.82	66	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put		829.24550	831.099	17.69	0.4816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call		794.34550	784.599	17.69	0.5184	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call		1,663.45210	1,649.006	16.26	0.8108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put		208.35210	205.506	16.26	0.1892	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put		1,376.39730	1,381.523	18.79	0.6250	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call		521.49730	515.023	18.79	0.3750	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call		1,701.35000	1,686.964	16.22	0.8192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put		196.25000	193.464	16.22	0.1808	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put		1,866.32110	1,873.200	19.68	0.7111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		381.42110	376.700	19.68	0.2889	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call		1,473.58570	1,459.467	16.42	0.7646	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put		278.48570	275.967	16.42	0.2354	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put		2,137.35500	2,144.659	20.06	0.7493	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call		322.45500	318.159	20.06	0.2507	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call		1,139.24190	1,126.476	16.80	0.6624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put		464.14190	462.976	16.80	0.3376	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put		1,303.27440	1,308.080	18.64	0.6094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call		548.37440	541.580	18.64	0.3906	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call		1,487.70020	1,473.547	16.40	0.7683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put		272.60020	270.047	16.40	0.2317	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put		2,070.68740	2,077.894	19.96	0.7405	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call		335.78740	331.394	19.96	0.2595	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			1,083.91110	1,071.516	16.92	0.6417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			508.81110	508.016	16.92	0.3583	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,912.69550	2,920.965	21.08	0.8294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			207.79550	204.465	21.08	0.1706	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,574.87930	2,582.769	20.64	0.7990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			249.97930	246.269	20.64	0.2010	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,822.95310	2,831.131	20.96	0.8219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			218.05310	214.631	20.96	0.1781	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,240.34670	1,227.028	16.63	0.6971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			395.24670	393.528	16.63	0.3029	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,196.87360	1,183.764	16.67	0.6830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			421.77360	420.264	16.67	0.3170	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,760.48000	2,768.586	20.88	0.8164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			225.58000	222.086	20.88	0.1836	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,234.07030	1,220.783	16.64	0.6951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			398.97030	397.283	16.64	0.3049	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			180.03890	176.959	21.50	0.1495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,204.93890	3,213.459	21.50	0.8505	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			179.35350	176.277	21.52	0.1490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,214.25350	3,222.777	21.52	0.8510	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			180.72810	177.642	21.49	0.1501	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,195.62810	3,204.142	21.49	0.8499	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			392.70990	391.528	16.63	0.2958	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,293.20990	1,280.728	16.63	0.7042	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,817.20660	1,824.175	19.56	0.6945	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			417.70660	413.375	19.56	0.3055	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,445.17940	1,450.882	18.88	0.6300	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			525.67940	520.082	18.88	0.3700	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			463.77080	463.294	16.73	0.3305	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,191.17080	1,179.494	16.73	0.6695	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			405.91980	405.789	16.60	0.2932	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,354.81980	1,343.989	16.60	0.7068	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1,139.57950	1,129.589	16.93	0.6338	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,519.86240	1,525.514	18.86	0.6268	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			557.96240	553.114	18.86	0.3732	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			571.47950	571.988	16.93	0.3662	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			620.87660	621.779	17.06	0.3850	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,091.27660	1,081.679	17.06	0.6150	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			411.87270	411.473	16.56	0.2915	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,386.17270	1,375.373	16.56	0.7085	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			1,985.66290	1,992.752	19.61	0.6972	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			439.96290	436.652	19.61	0.3028	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,594.73460	1,600.864	18.96	0.6357	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			549.03460	544.764	18.96	0.3643	0.00	0	500
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			803.42740	806.393	17.41	0.4388	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			987.92740	980.693	17.41	0.5612	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			563.40040	561.291	19.12	0.3557	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			429.86700	430.796	16.57	0.2875	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,477.06700	1,468.796	16.57	0.7125	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,177.06150	2,184.654	19.73	0.7029	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			454.26150	452.654	19.73	0.2971	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,766.20040	1,773.291	19.12	0.6443	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,188.75770	2,181.198	15.28	0.8658	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			151.25770	151.898	15.28	0.1342	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,904.11250	3,896.659	16.46	0.9802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.61250	17.359	16.46	0.0198	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,124.54990	1,129.838	17.95	0.5085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			872.04990	869.138	17.95	0.4915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,472.59850	2,465.177	14.60	0.9125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			85.09850	85.877	14.60	0.0875	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,831.00110	1,838.202	19.13	0.6445	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			578.50110	577.502	19.13	0.3555	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,701.68880	1,708.665	18.92	0.6240	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			619.18880	617.965	18.92	0.3760	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,754.54990	1,761.622	19.01	0.6326	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			602.04990	600.922	19.01	0.3674	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,104.92750	2,097.283	15.50	0.8495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			177.42750	177.983	15.50	0.1505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			384.93430	385.798	16.44	0.2603	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,622.43430	1,615.098	16.44	0.7397	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,569.97540	1,562.871	16.49	0.7267	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			412.47540	413.571	16.49	0.2733	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,380.68970	2,373.251	14.82	0.8988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			103.18970	103.951	14.82	0.1012	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			984.87200	981.196	17.62	0.5373	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			947.37200	951.896	17.62	0.4627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,539.47040	2,546.935	20.09	0.7355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			406.97040	406.235	20.09	0.2645	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,347.86780	2,340.415	14.89	0.8936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			110.36780	111.115	14.89	0.1064	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			980.75240	977.100	17.63	0.5357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			953.25240	957.800	17.63	0.4643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			976.64970	973.027	17.64	0.5341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			959.14970	963.727	17.64	0.4659	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			443.80210	445.502	16.55	0.2835	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,557.40210	1,551.502	16.55	0.7165	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,351.75840	2,359.306	19.82	0.7079	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			465.35840	465.306	19.82	0.2921	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,913.76590	1,921.202	19.23	0.6502	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			577.36590	577.202	19.23	0.3498	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			758.72030	763.217	17.12	0.3902	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,246.42030	1,244.817	17.12	0.6098	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			458.92010	460.996	16.53	0.2789	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,650.82010	1,647.195	16.53	0.7211	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,515.45440	2,522.779	19.88	0.7084	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			487.35440	488.979	19.88	0.2916	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,074.66100	2,082.260	19.33	0.6548	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			596.56100	598.460	19.33	0.3452	0.00	0	500
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			967.36900	972.834	17.52	0.4411	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,130.46900	1,130.634	17.52	0.5589	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			474.25610	475.862	16.56	0.2750	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,738.95610	1,735.762	16.56	0.7250	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,745.29000	2,751.211	20.15	0.7147	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			499.99000	501.111	20.15	0.2853	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,250.08760	2,256.340	19.54	0.6602	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			614.78760	616.240	19.54	0.3398	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,126.47550	1,126.517	17.84	0.5379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,117.47550	1,121.917	17.84	0.4621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,134.32070	1,134.344	17.82	0.5407	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,105.32070	1,109.744	17.82	0.4593	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,130.39390	1,130.423	17.83	0.5393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,111.39390	1,115.823	17.83	0.4607	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			487.82620	489.108	16.57	0.2709	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,828.42620	1,825.908	16.57	0.7291	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,958.19910	2,963.110	20.40	0.7177	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			518.79910	519.910	20.40	0.2823	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,425.67260	2,430.917	19.76	0.6641	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			636.27260	637.717	19.76	0.3359	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,142.14430	1,145.138	17.90	0.4410	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,290.44430	1,291.038	17.90	0.5590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,288.01140	1,289.391	18.16	0.5418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,289.01140	1,291.691	18.16	0.4582	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,295.57760	1,296.954	18.13	0.5442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,276.57760	1,279.254	18.13	0.4558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,896.60770	1,896.436	16.83	0.7061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			617.60770	618.736	16.83	0.2939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,291.78810	1,293.166	18.14	0.5430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,282.78810	1,285.466	18.14	0.4570	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,959.14490	1,961.839	17.14	0.6813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			784.74490	785.939	17.14	0.3187	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,953.78450	1,956.507	17.15	0.6801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			789.38450	790.607	17.15	0.3199	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,964.51970	1,967.185	17.13	0.6825	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			780.11970	781.285	17.13	0.3175	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,589.67170	2,601.785	18.10	0.6708	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,231.97170	1,232.585	18.10	0.3292	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,585.17370	2,597.281	18.11	0.6700	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,237.47370	1,238.081	18.11	0.3300	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	12/06/2020	Foreign Exchange Option	15.16	Call			2,594.19060	2,606.309	18.09	0.6717	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,226.49060	1,227.109	18.09	0.3283	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,342.54260	1,342.169	18.33	0.3371	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,632.74260	2,645.169	18.33	0.6629	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,776.76090	2,789.786	18.29	0.6733	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,328.26090	1,327.186	18.29	0.3267	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,772.37440	2,785.411	18.31	0.6725	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,333.87440	1,332.811	18.31	0.3275	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,781.16820	2,794.181	18.28	0.6741	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,322.66820	1,321.581	18.28	0.3259	0.00	0	0
Total \$ / R Option												740,490.11	2,514	3,663,755
Total \$ / R												1,335,296,306.71	95,889	5,260,170
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.24340		14.25200			0.0000	925,821.00	65	815
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.45630		14.46510			0.0000	0.00	0	28
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.66350		14.67510			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.87930		14.88750			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.19000		15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.54590		15.54440			0.0000	0.00	0	0
Total \$ / R MAXI Future												925,821.00	65	852
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			64,011.40660	62,546.794	17.32	0.7401	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			13,811.40660	13,206.794	17.32	0.2599	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			63,314.31890	61,850.003	17.33	0.7358	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			14,114.31890	13,510.003	17.33	0.2642	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			64,712.94590	63,248.062	17.31	0.7443	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			13,512.94590	12,908.062	17.31	0.2557	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			102,633.39050	101,469.182	17.02	0.7135	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			28,123.39050	27,839.182	17.02	0.2865	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			101,971.13790	100,808.347	17.03	0.7110	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			28,461.13790	28,178.347	17.03	0.2890	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			103,298.58800	102,133.000	17.02	0.7159	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			27,788.58800	27,503.000	17.02	0.2841	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			117,934.07350	116,633.089	16.71	0.6768	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			43,424.07350	43,283.090	16.71	0.3232	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			117,354.41780	116,056.826	16.72	0.6748	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			43,844.41780	43,706.826	16.72	0.3252	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			118,516.04640	117,211.700	16.70	0.6789	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			43,006.04640	42,861.700	16.70	0.3211	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			139,579.67940	138,959.766	16.66	0.6798	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			51,829.67940	52,029.766	16.66	0.3202	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			138,984.65640	138,368.418	16.67	0.6782	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			52,234.65640	52,438.418	16.67	0.3218	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			140,176.58010	139,553.005	16.66	0.6815	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			51,426.58010	51,623.005	16.66	0.3185	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		15.21	Put			2,116.59840	2,121.579	0.11	0.8661	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call			580.64300	588.178	0.09	0.5002	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			580.64300	588.178	0.09	0.4998	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			265.18240	271.884	0.10	0.2710	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			1,265.18240	1,271.884	0.10	0.7290	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			116.59840	121.579	0.11	0.1339	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			195,914.49260	196,183.890	17.14	0.6813	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			78,474.49260	78,593.890	17.14	0.3187	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			195,378.45080	195,650.687	17.15	0.6801	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			78,938.45080	79,060.687	17.15	0.3199	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			196,451.97440	196,718.540	17.13	0.6825	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			78,011.97440	78,128.540	17.13	0.3175	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												925,821.00	65	852
£ / R	On	01/12/2017	Foreign Exchange Future			18.60720		18.66700			0.0000	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Future			18.65880		18.72010			0.0000	0.00	0	10
£ / R	On	18/12/2017	Foreign Exchange Future			18.66900		18.73170			0.0000	19,042,380.00	1,020	210,703
£ / R	On	31/01/2018	Foreign Exchange Future			18.83230		18.89830			0.0000	0.00	0	10
£ / R	On	19/03/2018	Foreign Exchange Future			19.00790		19.07020			0.0000	0.00	0	3,691
£ / R	On	18/06/2018	Foreign Exchange Future			19.33790		19.40500			0.0000	0.00	0	4,883
£ / R	On	17/09/2018	Foreign Exchange Future			19.68200		19.74570			0.0000	0.00	0	3,565
£ / R	On	14/06/2019	Foreign Exchange Future			20.46500		20.52060			0.0000	0.00	0	0
Total £ / R Future												19,042,380.00	1,020	222,862
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Put			679.93270	714.820	18.42	0.7401	0.00	0	0
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Call			156.93270	132.020	18.42	0.2599	0.00	0	15,200
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			404.92620	423.246	17.83	0.4891	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			465.02620	422.046	17.83	0.5109	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.88650	1.463	31.57	0.0026	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,410.18650	6,472.463	31.57	0.9974	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			223.30400	232.208	17.51	0.3200	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			755.00400	701.208	17.51	0.6800	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,210.62970	1,254.666	19.59	0.8090	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			142.32970	123.666	19.59	0.1910	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.86340	1.445	31.57	0.0026	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,420.16340	6,482.445	31.57	0.9974	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.84050	1.426	31.57	0.0025	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,430.14050	6,492.426	31.57	0.9975	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			686.82420	712.826	18.65	0.5005	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			675.12420	635.126	18.65	0.4995	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			2,044.84150	1,983.644	17.92	0.8363	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			184.64150	185.744	17.92	0.1637	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,543.89450	1,578.485	19.29	0.6711	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			474.09450	446.385	19.29	0.3289	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	19/03/2018		Foreign Exchange Option	17.22	Call		2,036.69910	1,975.542	17.91	0.8350	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.22	Put		186.49910	187.642	17.91	0.1650	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.23	Call		2,028.56790	1,967.454	17.91	0.8337	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.23	Put		188.36790	189.554	17.91	0.1663	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.00	Call		2,220.64350	2,158.236	17.98	0.8622	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.00	Put		150.44350	150.336	17.98	0.1378	0.00	0	500
£ / R	On	18/06/2018		Foreign Exchange Option	17.91	Call		1,949.84080	1,888.791	17.62	0.7346	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.91	Put		454.84080	460.891	17.62	0.2654	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.89	Call		1,963.78000	1,902.589	17.62	0.7373	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.89	Put		448.78000	454.689	17.62	0.2627	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.90	Call		1,956.80340	1,895.680	17.62	0.7360	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.90	Put		451.80340	457.780	17.62	0.2640	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.24	Call		2,138.11520	2,087.222	17.65	0.7079	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.24	Put		632.41520	645.222	17.65	0.2921	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.25	Call		2,131.58980	2,080.784	17.65	0.7067	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.25	Put		635.88980	648.784	17.65	0.2933	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.26	Call		2,125.07680	2,074.353	17.65	0.7056	0.00	0	0
£ / R	On	17/09/2018		Foreign Exchange Option	18.26	Put		639.37680	652.353	17.65	0.2944	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		2,819.58020	2,778.201	17.29	0.7060	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		918.98020	933.201	17.29	0.2940	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		2,813.37120	2,772.045	17.29	0.7051	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		922.77120	937.045	17.29	0.2949	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		2,807.16270	2,765.899	17.29	0.7043	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		926.56270	940.899	17.29	0.2957	0.00	0	0
Total £ / R Option											0.00	0	17,400	
Total £ / R											19,042,380.00	1,020	240,262	
¥ / R	On	18/12/2017		Foreign Exchange Future			0.12566	0.12499		0.0000	0.00	0	225	
¥ / R	On	19/03/2018		Foreign Exchange Future			0.12823	0.12753		0.0000	0.00	0	0	
¥ / R	On	18/06/2018		Foreign Exchange Future			0.13079	0.13010		0.0000	0.00	0	0	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.14607	0.14512		0.0000	0.00	0	0	
Total ¥ / R Future											0.00	0	225	
¥ / R	On	18/12/2017		Foreign Exchange Option	0.11	Call		1,510.06590	1,575.472	21.12	0.9738	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.11	Put		11.46590	8.972	21.12	0.0262	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.12	Call		620.42340	659.115	18.05	0.7887	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.12	Put		121.82340	92.615	18.05	0.2113	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.13	Call		166.40180	174.917	20.72	0.3227	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.13	Put		667.80180	608.417	20.72	0.6773	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.12	Call		1,028.55020	1,057.804	18.60	0.7425	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.12	Put		275.65020	234.703	18.60	0.2575	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.13	Call		533.91530	545.807	20.44	0.4798	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.13	Put		781.01530	722.707	20.44	0.5202	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.11	Call		1,798.53870	1,847.870	15.78	0.9524	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Option	0.11	Put		45.63870	24.770	15.78	0.0476	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	0.13	Call			850.85570	863.502	20.31	0.5468	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			840.65570	784.302	20.31	0.4532	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			514.30500	520.441	21.58	0.3744	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,504.10500	1,441.241	21.58	0.6256	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,362.37420	1,386.879	18.55	0.7478	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			352.17420	307.679	18.55	0.2522	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,244.82710	2,265.356	18.86	0.7285	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			732.32710	658.456	18.86	0.2715	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,790.24430	1,807.292	20.64	0.6153	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,277.74430	1,200.392	20.64	0.3847	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,834.30240	2,872.650	16.74	0.8496	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			321.80240	265.750	16.74	0.1504	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	15/11/2017	Foreign Exchange Future			16.43900		16.41020			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.48030		16.46160			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.50180		16.48350			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.55420		16.53780			0.0000	25,427,251.20	1,536	108,630
€ / R	On	27/12/2017	Foreign Exchange Future			16.58570		16.57340			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.72100		16.70670			0.0000	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Future			16.83170		16.81020			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.90060		16.88140			0.0000	0.00	0	14,051
€ / R	On	18/06/2018	Foreign Exchange Future			17.24200		17.22620			0.0000	0.00	0	736
€ / R	On	17/09/2018	Foreign Exchange Future			17.60180		17.58260			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.76470		18.73630			0.0000	0.00	0	0
Total € / R Future												25,427,251.20	1,536	129,720
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			21.44780	13.200	16.67	0.0766	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			521.64780	542.201	16.67	0.9234	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			13.08410	9.691	15.03	0.0408	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			964.68410	979.991	15.03	0.9592	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			383.99640	362.527	16.85	0.4975	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			347.49640	344.327	16.85	0.5025	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			841.74450	844.972	16.11	0.8162	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			103.94450	90.772	16.11	0.1838	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			377.90510	357.355	16.91	0.4784	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			385.70510	381.555	16.91	0.5216	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			694.94650	695.482	16.33	0.7444	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			157.14650	141.282	16.33	0.2556	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			564.21440	562.491	16.55	0.6636	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			226.41440	208.291	16.55	0.3364	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,542.49590	2,557.451	21.40	0.9918	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			4.69590	3.251	21.40	0.0082	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,006.25410	1,012.568	16.21	0.8715	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			68.45410	58.368	16.21	0.1285	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,413.33980	2,428.141	20.86	0.9900	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			5.53980	3.941	20.86	0.0100	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			307.94310	288.212	16.76	0.4178	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			455.74310	452.412	16.76	0.5822	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			355.06970	350.495	17.04	0.4917	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			417.26970	396.295	17.04	0.5083	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.41980	4.185	31.35	0.0076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,876.61980	4,859.985	31.35	0.9924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			54.35160	49.731	19.92	0.0990	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,576.55160	1,555.531	19.92	0.9010	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			53.61930	49.024	19.94	0.0978	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,585.81930	1,564.824	19.94	0.9022	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			55.09370	50.448	19.91	0.1003	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,567.29370	1,546.248	19.91	0.8997	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			94.95670	83.113	16.56	0.1541	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,048.35670	1,048.813	16.56	0.8459	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			190.66060	181.498	16.61	0.2263	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,097.36060	1,102.499	16.61	0.7737	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			440.72740	427.717	16.77	0.3746	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			840.92740	849.416	16.77	0.6254	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			74.91240	72.536	16.59	0.0895	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,087.10840	2,103.930	16.58	0.9096	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			75.70840	73.330	16.58	0.0904	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			74.12570	71.750	16.61	0.0886	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			29.33010	27.436	18.05	0.0363	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,910.73010	2,928.036	18.05	0.9637	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			759.74590	745.650	17.16	0.5023	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			641.14590	646.250	17.16	0.4977	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,096.31240	2,113.136	16.59	0.9105	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			446.93900	435.407	16.59	0.3600	20,899,516.80	48,000	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,922.83330	1,939.649	16.27	0.8922	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			91.43330	89.049	16.27	0.1078	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,877.70870	1,894.532	16.19	0.8869	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			96.30870	93.932	16.19	0.1131	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,105.52570	2,122.350	16.61	0.9114	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			496.25060	484.365	16.68	0.3859	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			877.65060	884.965	16.68	0.6141	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			938.33900	946.007	16.59	0.6400	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,948.38630	1,957.919	15.81	0.8227	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			222.18630	215.918	15.81	0.1773	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,940.49070	1,950.000	15.81	0.8213	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			224.29070	218.000	15.81	0.1787	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,956.29310	1,965.856	15.81	0.8240	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			220.09310	213.856	15.81	0.1760	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,294.90980	3,308.298	15.98	0.9600	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	13.97	Put			38.70980	36.298	15.98	0.0400	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,296.95030	1,303.150	16.08	0.6709	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			510.75030	501.150	16.08	0.3291	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,856.51480	1,841.174	18.20	0.6797	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			472.71480	473.174	18.20	0.3203	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,506.08360	3,519.864	16.15	0.9685	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			29.88360	27.864	16.15	0.0315	3,065.04	110	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,150.36380	2,160.552	15.84	0.8545	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			174.16380	168.552	15.84	0.1455	37,081.51	220	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,520.85880	3,503.450	20.14	0.8506	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			197.05880	195.450	20.14	0.1494	21,499.53	110	54,507
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,309.50340	1,313.533	16.30	0.6053	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			826.90340	811.733	16.30	0.3947	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,304.58850	1,308.587	16.30	0.6038	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			831.98850	816.787	16.30	0.3962	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,299.68980	1,303.657	16.31	0.6023	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			837.08980	821.857	16.31	0.3977	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,557.62900	2,577.076	16.02	0.7347	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			691.32900	682.376	16.02	0.2653	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,551.08250	2,570.507	16.02	0.7337	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			694.78250	685.807	16.02	0.2663	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,564.17870	2,583.663	16.02	0.7356	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			687.87870	678.963	16.02	0.2644	0.00	0	0
Total € / R Option												20,961,162.88	48,440	729,290
Total € / R												46,388,414.08	49,976	859,010
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.93280		10.89940			0.0000	0.00	0	16,426
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.94650		10.91500			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			11.09020		11.05630			0.0000	0.00	0	900
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.24500		11.21240			0.0000	0.00	0	300
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.40630		11.37010			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.90230		11.85530			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	17,626
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			26.75260	26.737	18.27	0.0895	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,007.35260	973.937	18.27	0.9105	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			28.05080	28.082	18.22	0.0935	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			988.65080	955.282	18.22	0.9065	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			27.39410	27.402	18.24	0.0915	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			997.99410	964.602	18.24	0.9085	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			933.57780	961.092	15.62	0.9461	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			18.57780	14.592	15.62	0.0539	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			924.26560	951.672	15.62	0.9443	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			19.26560	15.172	15.62	0.0557	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			942.91110	970.530	15.63	0.9479	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	27/12/2017	Foreign Exchange Option	9.99	Put			17.91110	14.030	15.63	0.0521	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,139.96390	1,165.967	15.65	0.8772	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			73.66390	65.767	15.65	0.1228	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,131.48120	1,157.099	15.63	0.8754	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			75.18120	66.899	15.63	0.1246	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,123.02270	1,148.526	15.62	0.8732	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			76.72270	68.326	15.62	0.1268	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			234.70590	220.559	14.94	0.2617	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			951.08510	969.721	14.95	0.7436	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			228.68510	214.721	14.95	0.2564	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			944.08310	962.626	14.95	0.7410	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			231.68310	217.627	14.95	0.2590	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			937.10590	955.559	14.94	0.7383	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			755.67530	774.272	14.79	0.6028	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			495.57530	477.972	14.79	0.3972	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			750.60450	769.132	14.80	0.6002	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			500.50450	482.832	14.80	0.3998	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			745.56460	764.014	14.81	0.5977	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			505.46460	487.714	14.81	0.4023	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			482.01980	466.731	14.47	0.3041	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,329.66710	1,361.499	14.47	0.6994	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			474.36710	459.199	14.47	0.3006	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,323.48390	1,355.253	14.47	0.6976	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			478.18390	462.953	14.47	0.3024	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,317.31980	1,349.030	14.47	0.6959	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	17,626
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.19040		11.15930			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.36980		11.33780			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.54290		11.51210			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			655.44310	680.237	14.99	0.8909	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			36.14310	29.837	14.99	0.1091	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			646.58390	671.234	14.96	0.8877	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			37.28390	30.834	14.96	0.1123	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			664.33350	689.269	15.02	0.8940	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			35.03350	28.869	15.02	0.1060	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,317.81900	1,343.510	15.43	0.9130	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			50.01900	43.710	15.43	0.0870	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,308.66210	1,334.252	15.40	0.9117	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			50.86210	44.452	15.40	0.0883	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,326.98980	1,352.780	15.45	0.9144	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			49.18980	42.980	15.45	0.0856	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	10.82	Call			933.28270	949.353	14.62	0.7337	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			241.18270	226.453	14.62	0.2663	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			926.41460	942.411	14.62	0.7311	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			244.31460	229.511	14.62	0.2689	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			940.17870	956.326	14.62	0.7364	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			238.07870	223.427	14.62	0.2636	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.28010		14.30690			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.59560		14.62140			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.90760		14.93730			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.60380		16.61490			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			451.80400	430.108	15.76	0.6373	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			184.90400	190.008	15.76	0.3627	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			464.35230	442.471	15.75	0.6475	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			177.45230	182.371	15.75	0.3525	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			458.05250	436.264	15.75	0.6424	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			181.15250	186.164	15.75	0.3576	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			818.29690	796.938	15.89	0.6456	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			346.89690	351.338	15.89	0.3544	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			812.36290	791.097	15.89	0.6428	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			350.96290	355.497	15.89	0.3572	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			824.26350	802.804	15.88	0.6484	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			342.86350	347.204	15.88	0.3516	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			956.96750	935.810	15.99	0.6057	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			549.66750	558.210	15.99	0.3943	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			951.78900	930.703	16.00	0.6035	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			554.48900	563.103	16.00	0.3965	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			946.63350	925.614	16.01	0.6014	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			559.33350	568.014	16.01	0.3986	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,418.05700	2,405.281	15.89	0.7570	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			533.15700	531.481	15.89	0.2430	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,411.16800	2,398.340	15.89	0.7560	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			536.26800	534.541	15.89	0.2440	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,424.95140	2,412.233	15.89	0.7581	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			530.05140	528.433	15.89	0.2419	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.14390		2.14320			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.16270		2.16180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Future			2.18130		2.18050			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.26280		2.25920			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			20.74900	17.590	16.31	0.0373	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,857.97520	1,861.272	16.31	0.9542	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			25.97520	22.272	16.31	0.0458	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,050.60440	2,054.740	16.69	0.9668	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			18.60440	15.740	16.69	0.0332	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,952.74900	1,956.590	16.31	0.9627	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,467.33070	2,469.021	17.16	0.8767	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			149.33070	142.021	17.16	0.1233	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,379.48670	2,380.852	17.05	0.8676	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			161.48670	153.852	17.05	0.1324	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,555.98850	2,558.000	17.28	0.8852	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			137.98850	131.000	17.28	0.1148	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,064.21820	2,060.502	16.32	0.7477	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			459.21820	447.502	16.32	0.2523	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,993.92310	1,990.080	16.31	0.7352	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			488.92310	477.080	16.31	0.2648	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,135.80900	2,132.242	16.33	0.7599	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			430.80900	419.242	16.33	0.2401	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,509.43540	3,533.745	16.62	0.7705	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			717.43540	705.745	16.62	0.2295	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,438.96760	3,463.074	16.61	0.7632	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			746.96760	735.074	16.61	0.2368	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,580.70410	3,605.219	16.63	0.7776	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			688.70410	677.219	16.63	0.2224	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.22530		2.22280			0.0000	1,112,650.00	500	1,200
DKK / R	On	19/03/2018	Foreign Exchange Future			2.27250		2.26950			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.31920		2.31680			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.64730		2.64180			0.0000	0.00	0	0
Total DKK / R Future												1,112,650.00	500	1,200
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,245.88900	2,268.956	17.56	0.9689	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			17.88900	15.956	17.56	0.0311	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,149.51200	2,170.851	17.22	0.9651	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			21.51200	17.851	17.22	0.0349	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,053.77900	2,073.001	16.88	0.9608	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			25.77900	20.002	16.88	0.0392	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,430.05510	1,440.397	16.99	0.6769	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			535.05510	515.397	16.99	0.3231	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,369.86620	1,379.783	17.04	0.6603	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			574.86620	554.783	17.04	0.3397	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,492.00850	1,502.800	16.94	0.6934	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			497.00850	477.800	16.94	0.3066	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			785.18380	768.229	16.41	0.3555	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,767.38050	1,774.663	16.29	0.6712	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			699.38050	682.663	16.29	0.3288	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,709.55570	1,716.717	16.35	0.6579	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			741.55570	724.717	16.35	0.3421	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,653.18380	1,660.229	16.41	0.6445	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,264.80800	5,309.185	16.53	0.8595	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			446.80800	436.185	16.53	0.1405	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,424.84450	5,469.668	16.50	0.8696	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			406.84450	396.668	16.50	0.1304	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,344.49980	5,389.103	16.52	0.8646	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			426.49980	416.103	16.52	0.1354	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												1,112,650.00	500	1,200
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.82730		1.82760			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.85730		1.85850			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.88630		1.88820			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.10150		2.10110			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			761.74420	751.044	16.89	0.7250	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			185.74420	178.044	16.89	0.2750	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			695.52130	684.678	17.01	0.6894	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			219.52130	211.678	17.01	0.3106	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			831.63330	821.173	16.77	0.7591	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			155.63330	148.173	16.77	0.2409	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,476.70790	1,460.765	16.97	0.7557	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			291.70790	287.765	16.97	0.2443	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,405.51180	1,389.661	16.98	0.7376	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			320.51180	316.661	16.98	0.2624	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,549.80640	1,533.799	16.97	0.7732	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			264.80640	260.799	16.97	0.2268	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,726.41780	1,705.350	16.63	0.7255	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			444.41780	442.350	16.63	0.2745	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,659.96730	1,639.339	16.65	0.7105	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			477.96730	476.339	16.65	0.2895	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,794.46970	1,772.992	16.60	0.7402	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			412.46970	409.992	16.60	0.2598	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			442.98140	442.320	16.89	0.1674	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	1.76	Call			3,878.89930	3,882.414	16.92	0.8255	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			467.89930	467.414	16.92	0.1745	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,804.72160	3,808.435	16.95	0.8182	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			493.72160	493.435	16.95	0.1818	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,953.98140	3,957.320	16.89	0.8326	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13660		0.13660			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		0.13580			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13450		0.13450			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.74710		1.74370			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.77780		1.77420			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.80810		1.80490			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.94030		1.93500			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.86400		9.83620			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.99930		9.97090			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.13240		10.10480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.20910		11.15750			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			237.74900	242.796	16.53	0.5508	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			211.54900	188.796	16.53	0.4492	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			232.81450	237.648	16.54	0.5434	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			216.61450	193.648	16.54	0.4566	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			242.75630	248.020	16.52	0.5582	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			206.55630	184.020	16.52	0.4418	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			709.66400	720.531	16.58	0.7318	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			188.76400	171.231	16.58	0.2682	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			703.00220	713.512	16.58	0.7283	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			192.10220	174.212	16.58	0.2717	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			716.56370	727.583	16.59	0.7353	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			185.66370	168.283	16.59	0.2647	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			652.27430	657.840	16.04	0.6166	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			387.47430	365.440	16.04	0.3834	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	9.85	Call			646.96020	652.444	16.05	0.6135	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			392.16020	370.044	16.05	0.3865	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			657.62080	663.269	16.03	0.6198	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			382.82080	360.869	16.03	0.3802	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,583.51180	1,621.910	15.47	0.7651	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			346.01180	332.810	15.47	0.2349	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,576.49010	1,614.826	15.46	0.7635	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			348.99010	335.726	15.46	0.2365	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,590.55090	1,629.011	15.47	0.7667	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			343.05090	329.912	15.47	0.2333	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34540		1.34460			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.36080		1.36000			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.37660		1.37620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.49130		1.48720			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			446.00000	454.000		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			346.00000	354.000		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			246.00000	254.000		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			600.00000	608.000		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			500.00000	508.000		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			400.00000	408.000		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			562.00000	566.000		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			462.00000	466.000		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			662.00000	666.000		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			1,672.00000	1,713.000		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			1,572.00000	1,613.000		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			1,772.00000	1,813.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.31070		1.31430			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.31490		1.31840			0.0000	0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.31880		1.32230			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.16220		1.16040			0.0000	0.00	0	111
QUANTO €On 19/03/2018 Foreign Exchange Future			1.16910		1.16700			0.0000	0.00	0	0
QUANTO €On 18/06/2018 Foreign Exchange Future			1.17580		1.17380			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	111
Total QUANTO € / \$									0.00	0	111
RAIN On 18/12/2017 Foreign Exchange Future			24,996.36000		24,977.45000			0.0000	0.00	0	0
RAIN On 19/03/2018 Foreign Exchange Future			25,418.83000		25,396.07000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Future			10.46360		10.45820			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.63160		10.62680			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.79800		10.79550			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			12.05340		12.03500			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Call			678.10510	680.651	15.69	0.8976	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			29.90510	27.051	15.69	0.1024	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			669.08540	671.532	15.65	0.8946	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			30.88540	27.932	15.65	0.1054	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			687.15240	689.795	15.73	0.9005	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			28.95240	26.195	15.73	0.0995	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			808.47990	808.704	15.57	0.7723	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			141.67990	137.104	15.57	0.2277	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			801.13240	801.328	15.57	0.7690	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			144.33240	139.728	15.57	0.2310	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			815.86220	816.114	15.57	0.7755	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			139.06220	134.514	15.57	0.2245	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			916.04090	914.948	15.05	0.7350	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			220.54090	216.948	15.05	0.2650	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			909.13650	908.040	15.05	0.7323	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			223.63650	220.040	15.05	0.2677	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			922.97480	921.882	15.05	0.7378	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			217.47480	213.882	15.05	0.2622	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,226.39410	2,241.843	15.31	0.8559	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			191.39410	188.443	15.31	0.1441	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,218.36400	2,233.800	15.31	0.8547	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			193.36400	190.400	15.31	0.1453	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,234.43510	2,249.897	15.31	0.8571	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			189.43510	186.497	15.31	0.1429	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.63110		3.64280			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.58010		3.58860			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.52390		3.53740			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.49810		3.52730			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,775
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			31.30530	27.463	14.10	0.2710	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			128.50530	136.363	14.10	0.7290	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			28.77280	25.207	14.15	0.2532	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			135.97280	144.107	14.15	0.7468	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			34.01770	29.888	14.04	0.2895	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			121.21770	128.788	14.04	0.7105	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			159.53870	152.676	14.18	0.5955	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			90.93870	92.576	14.18	0.4045	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			153.56850	146.838	14.14	0.5827	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			94.96850	96.738	14.14	0.4173	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			165.63360	158.641	14.21	0.6083	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			87.03360	88.541	14.21	0.3917	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			110.54190	104.007	14.60	0.3914	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			233.14190	240.107	14.60	0.6086	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			107.15620	100.774	14.62	0.3824	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			239.75620	246.873	14.62	0.6176	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			114.01470	107.326	14.58	0.4004	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			226.61470	233.426	14.58	0.5996	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			283.84870	269.478	16.12	0.5229	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			286.54870	301.378	16.12	0.4771	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			279.37520	265.182	16.13	0.5173	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			292.07520	307.082	16.13	0.4827	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			288.37600	273.828	16.12	0.5284	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			281.07600	295.728	16.12	0.4716	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	4,775
ZMW / R On 18/12/2017 Foreign Exchange Future			1.40910		1.40410			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.39360		1.38530			0.0000	0.00	0	0
ZMW / R On 18/06/2018 Foreign Exchange Future			1.37020		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
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 381 063 918.80	96,496	1,977,345
Total Options									21 701 652.99	50,954	4,410,445
Grand Total:									1,402,765,571.79	147,450	6,387,790