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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2017

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			14.24950		14.16250			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.25640		14.16260			0.0000	0.00	0	70
\$ / R On 15/11/2017 Foreign Exchange Future			14.25640		14.16870			0.0000	0.00	0	200
\$ / R On 16/11/2017 Foreign Exchange Future			14.26110		14.17030			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.26570		14.17190			0.0000	0.00	0	1,630
\$ / R On 23/11/2017 Foreign Exchange Future			14.27780		14.17150			0.0000	0.00	0	0
\$ / R On 27/11/2017 Foreign Exchange Future			14.28590		14.29740			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			14.28790		14.19620			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.29190		14.20110			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.30000		14.21090			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.32020		14.23510			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.32260		14.23720			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.33000		14.24340			0.0000	1,449,149,910.00	101,127	1,045,875
\$ / R On 22/12/2017 Foreign Exchange Future			14.33970		14.25170			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.35200		14.26210			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.35690		14.26630			0.0000	0.00	0	0
\$ / R On 02/01/2018 Foreign Exchange Future			14.36670		14.27460			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.37160		14.27880			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.38380		14.28920			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.38630		14.29130			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.39110		14.29540			0.0000	0.00	0	241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Future			14.40540		14.30920			0.0000	0.00	0	241
\$ / R	On	25/01/2018	Foreign Exchange Future			14.42100		14.32830			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.43440		14.34470			0.0000	0.00	0	1,564
\$ / R	On	01/02/2018	Foreign Exchange Future			14.43670		14.34740			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.44780		14.36110			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.46350		14.38020			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.46810		14.38470			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.49870		14.41380			0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Future			14.50100		14.41600			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.50340		14.41830			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.54340		14.45630			0.0000	38,685,444.00	2,660	174,515
\$ / R	On	24/04/2018	Foreign Exchange Future			14.62810		14.53700			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.63050		14.53920			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.64230		14.55040			0.0000	0.00	0	110
\$ / R	On	11/05/2018	Foreign Exchange Future			14.66820		14.57500			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.67750		14.58410			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.71450		14.62150			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.75610		14.66350			0.0000	737,805.00	50	110,301
\$ / R	On	29/06/2018	Foreign Exchange Future			14.78150		14.68920			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			14.78850		14.69620			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.83000		14.73820			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.83930		14.74760			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.84160		14.74990			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.85550		14.76390			0.0000	0.00	0	1,853
\$ / R	On	13/08/2018	Foreign Exchange Future			14.88550		14.79430			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.92870		14.83800			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			14.96950		14.87930			0.0000	0.00	0	3,267
\$ / R	On	28/09/2018	Foreign Exchange Future			14.99600		14.90600			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			15.06090		14.97160			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			15.07530		14.98620			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.10650		15.01780			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			15.14960		15.05990			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.18520		15.09460			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.22840		15.13680			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.34020		15.24590			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.42400		15.32770			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.64770		15.54590			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.65640		16.53920			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.79150		16.67300			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.93250		16.81260			0.0000	0.00	0	184,000
Total \$ / R Future												1,488,573,159.00	103,837	1,619,279
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			0.03710	0.000	17.11	0.0000	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			802.53710	889.500	17.11	1.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			40.66640	15.870	16.57	0.1277	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			223.26640	292.270	16.57	0.8723	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	15/11/2017	Foreign Exchange Option	14.23	Put		157.06950	95.248	14.82	0.4574	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Call		95.76950	121.648	14.82	0.5426	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put		3.31110	1.241	19.31	0.0096	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call		773.61110	862.341	19.31	0.9904	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put		1.97900	0.747	19.58	0.0056	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call		913.87900	1,006.447	19.58	0.9944	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Put		0.00000	120.900	15.24	0.3940	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Call		0.00000	228.700	15.24	0.6060	4,574,008.00	20,000	10,000
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put		0.00000	359.871	16.34	0.6800	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call		0.00000	105.771	16.34	0.3200	31,731.39	300	300
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		13.95920	8.896	14.76	0.0445	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		710.15920	796.796	14.76	0.9555	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,544.23610	3,452.398	30.61	0.9989	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		0.43610	0.298	30.61	0.0011	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		22.91540	13.882	14.99	0.0616	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		694.01540	775.782	14.99	0.9384	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		1,454.18650	1,543.895	20.16	0.9915	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		3.08650	1.995	20.16	0.0085	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put		49.22570	29.149	14.80	0.1077	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call		620.12570	689.149	14.80	0.8923	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put		152.08050	110.298	16.25	0.2501	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call		527.18050	570.498	16.25	0.7499	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		69.30210	47.405	16.27	0.1271	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		776.50210	840.005	16.27	0.8729	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		3.71380	2.839	23.53	0.0080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,060.31380	2,972.839	23.53	0.9920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		3.70040	2.831	23.59	0.0079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,070.30040	2,982.831	23.59	0.9921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		3.72720	2.848	23.48	0.0080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call		51.02240	48.361	20.44	0.1080	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put		796.21730	711.890	18.73	0.7280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call		139.61730	141.890	18.73	0.2720	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		5.58140	4.016	18.39	0.0131	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		1,055.96470	1,132.253	16.54	0.9355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		32.56470	22.253	16.54	0.0645	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call		327.54840	350.844	17.16	0.5410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put		354.14840	290.844	17.16	0.4590	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put		1,407.62240	1,318.361	20.44	0.8920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		735.39560	795.201	16.39	0.8420	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		2,046.48810	2,132.127	20.21	0.9932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		3.08810	2.127	20.21	0.0068	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call		323.32840	345.919	17.17	0.5360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put		359.92840	295.919	17.17	0.4640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		1,688.98140	1,774.016	18.39	0.9869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		7.89870	5.813	17.38	0.0192	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		2,086.29810	2,171.986	20.41	0.9937	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			2.89810	1.986	20.41	0.0063	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			193.90850	148.569	16.73	0.2928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			507.30850	548.569	16.73	0.7072	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			91.99560	65.201	16.39	0.1580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			567.72130	490.114	17.93	0.6138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			432.83730	362.000	17.39	0.5228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			276.23730	292.000	17.39	0.4772	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			135.10000	99.017	16.51	0.2180	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			618.50000	669.017	16.51	0.7820	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,491.29870	1,575.813	17.38	0.9808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			591.09840	639.451	16.56	0.7652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			589.26310	510.807	18.01	0.6265	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			202.66310	210.807	18.01	0.3735	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,501.16020	1,585.705	17.43	0.9812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			7.76020	5.705	17.43	0.0188	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			211.12130	220.114	17.93	0.3862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,119.60630	1,197.831	16.57	0.9467	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,165.71350	1,245.150	16.59	0.9537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			22.31350	15.150	16.59	0.0463	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			30.63370	20.904	16.55	0.0611	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,074.03370	1,150.904	16.55	0.9389	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			147.69840	109.451	16.56	0.2348	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			28.79530	19.625	16.56	0.0579	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,064.98730	1,141.569	16.55	0.9372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			31.58730	21.569	16.55	0.0628	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			160.40840	164.510	18.46	0.3069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			717.00840	634.510	18.46	0.6931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			26.20630	17.831	16.57	0.0533	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			4.26970	3.014	19.20	0.0097	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			898.08390	968.013	16.47	0.8985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			54.68390	38.013	16.47	0.1015	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			35.64400	24.413	16.53	0.0698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,029.04400	1,104.413	16.53	0.9302	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,092.19530	1,169.625	16.56	0.9421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			6.51390	4.735	17.93	0.0155	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			970.13780	883.455	19.27	0.7910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			103.53780	103.455	19.27	0.2090	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,315.54550	1,226.508	20.20	0.8761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			58.94550	56.508	20.20	0.1239	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,847.66970	1,933.014	19.20	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			3.13760	2.164	20.16	0.0069	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,494.94510	2,581.004	22.48	0.9969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			1.54510	1.004	22.48	0.0031	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			519.66900	562.018	16.70	0.7164	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			186.26900	142.019	16.70	0.2836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,599.91390	1,684.735	17.93	0.9845	0.00	0	0

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\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			5.04310	3.603	18.69	0.0117	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,147.20970	1,226.178	16.58	0.9510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			23.80970	16.178	16.58	0.0490	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			660.99430	714.711	16.43	0.8062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			117.59430	84.711	16.43	0.1938	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,036.53760	2,122.164	20.16	0.9931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			17.84030	16.350	21.57	0.0410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			877.84440	792.246	18.99	0.7596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			121.24440	122.246	18.99	0.2404	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			71.22780	50.139	16.43	0.1276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			814.62780	880.139	16.43	0.8724	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,748.44310	1,833.603	18.69	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.90200	3.089	22.94	0.0088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,245.65740	2,331.516	21.22	0.9952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			2.25740	1.516	21.22	0.0048	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			978.65810	891.875	19.29	0.7937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			102.05810	101.875	19.29	0.2063	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,014.44030	1,926.350	21.57	0.9590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			305.93100	247.443	17.04	0.4142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,960.45590	2,872.928	22.98	0.9916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.85590	2.928	22.98	0.0084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,259.34310	1,340.808	16.63	0.9655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			15.94310	10.808	16.63	0.0345	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,930.50200	2,843.089	22.94	0.9912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.04250	2.451	27.69	0.0060	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			415.48550	448.182	16.93	0.6304	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			262.08550	208.182	16.93	0.3696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,046.96700	1,122.954	16.54	0.9338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			33.56700	22.954	16.54	0.0662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			369.33100	397.443	17.04	0.5858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			518.73640	443.273	17.74	0.5832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,583.14380	2,495.785	22.42	0.9842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			6.54380	5.785	22.42	0.0158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			384.28040	413.895	17.01	0.6007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			290.88040	233.895	17.01	0.3993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,819.64250	3,732.451	27.69	0.9940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			47.61890	32.919	16.49	0.0899	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			465.59180	503.058	16.82	0.6741	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			222.19180	173.058	16.82	0.3259	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,890.56610	2,803.318	22.88	0.9906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.96610	3.318	22.88	0.0094	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			232.13640	243.273	17.74	0.4168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,783.41710	1,694.998	21.21	0.9400	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			915.16670	985.903	16.48	0.9033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			51.76670	35.903	16.48	0.0967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			241.71030	253.839	17.66	0.4304	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			498.31030	423.839	17.66	0.5696	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			941.01890	1,012.919	16.49	0.9101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,050.32720	2,962.848	23.48	0.9920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,317.06090	2,229.394	22.02	0.9753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			10.46090	9.394	22.02	0.0247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,000.39700	2,912.891	23.20	0.9918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.79700	2.891	23.20	0.0082	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			26.81710	24.998	21.21	0.0600	64,994.28	2,600	117,200
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			85.61290	62.767	16.95	0.1431	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			837.31290	902.467	16.95	0.8569	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,772.53770	3,683.818	27.18	0.9918	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			4.23770	3.519	27.18	0.0082	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			132.87730	102.646	17.25	0.1991	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			754.97730	814.646	17.25	0.8009	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			541.42440	470.562	18.54	0.5439	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			307.72440	327.462	18.54	0.4561	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			98.69120	77.440	17.49	0.1501	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			943.29120	1,014.140	17.49	0.8499	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			248.04500	206.032	18.03	0.3058	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			626.84500	677.632	18.03	0.6942	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,162.14540	1,243.542	17.91	0.8868	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			72.94540	59.742	17.91	0.1132	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			748.64940	672.827	19.38	0.6126	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			277.84940	296.627	19.38	0.3874	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			836.20400	756.943	19.60	0.6492	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			245.40400	260.743	19.60	0.3508	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			411.90130	359.571	18.62	0.4247	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			483.20130	525.871	18.62	0.5753	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			276.89540	241.234	18.49	0.3196	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			652.29540	712.334	18.49	0.6804	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			294.17320	256.969	18.26	0.3261	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			663.37320	722.369	18.26	0.6739	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			287.40500	252.657	18.03	0.3136	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			715.70500	773.657	18.03	0.6864	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,083.03250	1,155.317	17.64	0.8228	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			138.33250	120.917	17.64	0.1772	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,185.52980	1,260.989	17.62	0.8516	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			110.82980	96.590	17.62	0.1484	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,201.68740	1,277.602	17.61	0.8557	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			106.98740	93.202	17.61	0.1443	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			116.78280	101.842	17.62	0.1548	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,161.48280	1,236.242	17.62	0.8452	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			90.44290	78.658	17.58	0.1253	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,380.88710	1,460.505	17.56	0.8943	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			73.48710	63.805	17.56	0.1057	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,587.40510	1,503.619	20.73	0.8027	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	15.79	Call			144.80510	150.319	20.73	0.1973	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,811.92640	1,898.849	18.72	0.9438	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,287.84290	1,365.358	17.58	0.8747	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,355.94120	1,275.552	20.25	0.7569	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			183.34120	192.252	20.25	0.2431	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			34.52640	32.149	18.72	0.0562	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,666.10200	1,581.812	20.89	0.8162	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			133.50200	138.512	20.89	0.1838	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,111.31740	1,035.937	19.72	0.6954	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			238.71740	252.637	19.72	0.3046	0.00	0	242
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			263.81880	232.752	17.62	0.2841	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			824.91880	880.552	17.62	0.7159	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			446.35530	403.774	17.91	0.4028	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			626.55530	667.274	17.91	0.5972	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			439.47340	397.666	17.88	0.3961	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			644.17340	685.766	17.88	0.6039	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			454.25660	412.649	17.68	0.3910	41,677.53	101	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			688.05660	731.349	17.68	0.6090	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			193.75060	173.438	17.15	0.2118	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1,109.75060	1,174.438	17.15	0.7882	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			169.01390	150.987	17.12	0.1898	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,187.31390	1,254.387	17.12	0.8102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,313.21060	1,241.528	19.29	0.6820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			309.51060	324.928	19.29	0.3180	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,255.03080	1,323.949	16.87	0.8101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			178.73080	160.549	16.87	0.1899	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			159.51070	143.069	16.84	0.1737	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,131.33290	3,043.722	22.19	0.9091	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			463.86660	423.576	17.44	0.3788	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,498.29000	1,423.258	19.66	0.7217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			264.59000	276.658	19.66	0.2783	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			78.04580	77.581	22.18	0.0914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,121.74580	3,034.182	22.18	0.9086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			77.63290	77.122	22.19	0.0909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			639.45300	589.184	17.82	0.4650	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			657.12810	605.694	17.85	0.4727	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			593.42810	629.094	17.85	0.5273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			78.46020	78.046	22.16	0.0919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,112.16020	3,024.646	22.16	0.9081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			760.16660	806.976	17.44	0.6212	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,001.49910	1,061.604	17.01	0.7292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			800.02570	742.636	18.19	0.5302	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			506.32570	536.036	18.19	0.4698	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			0.00000	562.190	17.76	0.4521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.00000	665.590	17.76	0.5479	6,655,903.00	10,000	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			605.75300	642.584	17.82	0.5350	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			456.15660	482.529	18.42	0.4343	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			818.43740	868.490	17.32	0.6501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			412.13740	375.090	17.32	0.3499	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			739.81840	785.450	17.49	0.6107	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			483.51840	442.050	17.49	0.3893	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			285.19910	258.204	17.01	0.2708	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			440.51820	465.833	18.49	0.4228	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,608.90110	1,688.151	16.92	0.8864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			92.60110	84.751	16.92	0.1136	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			601.61920	638.061	17.83	0.5324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			645.31920	594.661	17.83	0.4676	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			899.85660	839.129	18.42	0.5657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			141.80250	127.012	16.81	0.1584	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,940.91250	2,022.928	17.28	0.9286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			54.61250	49.528	17.28	0.0714	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,135.98530	2,219.177	17.49	0.9464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			39.68530	35.777	17.49	0.0536	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			934.21820	872.434	18.49	0.5772	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			425.39980	449.685	18.57	0.4116	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			616.24560	567.535	17.77	0.4547	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			622.54560	660.935	17.77	0.5453	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			292.32990	264.588	17.02	0.2756	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			988.62990	1,047.989	17.02	0.7244	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,378.10250	1,450.412	16.81	0.8416	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			355.07720	374.003	18.97	0.3563	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			389.75730	354.185	17.26	0.3368	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			846.05730	897.585	17.26	0.6632	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1,096.09210	1,159.794	16.96	0.7622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			239.79210	216.394	16.96	0.2378	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			969.09980	906.285	18.57	0.5884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			191.07410	198.749	20.38	0.2102	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			2,098.52000	2,181.508	17.45	0.9433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			42.22000	38.108	17.45	0.0567	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			872.75090	812.890	18.36	0.5564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			469.05090	496.290	18.36	0.4436	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,158.77720	1,090.603	18.97	0.6437	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			351.27510	318.343	17.16	0.3135	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			749.93680	796.157	17.47	0.6160	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			473.63680	432.757	17.47	0.3840	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			210.50960	189.556	16.92	0.2154	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,166.80960	1,232.956	16.92	0.7846	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			1,894.77410	1,815.349	20.38	0.7898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			213.92750	223.153	20.17	0.2318	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,344.85110	1,272.548	19.35	0.6893	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			301.15110	315.948	19.35	0.3107	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,240.07850	1,308.549	16.88	0.8060	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			183.77850	165.148	16.88	0.1940	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			897.57510	951.743	17.16	0.6865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			112.48800	101.278	16.79	0.1322	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			2,005.47730	2,087.913	17.35	0.9350	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			49.17730	44.513	17.35	0.0650	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,478.49040	2,563.172	17.84	0.9685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			22.19040	19.772	17.84	0.0315	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,757.62750	1,679.753	20.17	0.7682	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			452.98660	479.148	18.43	0.4320	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,047.60240	982.616	18.74	0.6125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			393.90240	416.016	18.74	0.3875	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,354.56930	1,426.270	16.82	0.8360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			148.26930	132.870	16.82	0.1640	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,498.78800	1,574.678	16.79	0.8678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,315.81070	1,386.469	16.84	0.8263	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,556.77010	1,635.476	16.86	0.8781	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			100.47010	92.076	16.86	0.1219	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,547.75280	1,471.932	19.76	0.7314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			254.05280	265.332	19.76	0.2686	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			906.68660	845.748	18.43	0.5680	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			560.13380	516.474	17.29	0.3979	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			807.13380	854.574	17.29	0.6021	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			987.79060	926.524	18.19	0.5561	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			526.99060	557.024	18.19	0.4439	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,595.73650	1,520.328	19.39	0.7004	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			324.93650	340.828	19.39	0.2996	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,149.83360	1,084.262	18.45	0.5977	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			470.23360	496.562	18.45	0.4023	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			343.30700	314.757	16.73	0.2832	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1,093.70700	1,157.056	16.73	0.7168	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,475.17850	1,401.959	19.09	0.6727	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			365.57850	384.259	19.09	0.3273	0.00	0	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			630.52090	584.134	17.31	0.4161	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			805.52090	852.334	17.31	0.5839	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			580.60690	536.895	17.17	0.3922	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			864.70690	914.395	17.17	0.6078	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			368.97570	340.033	16.64	0.2812	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,190.47570	1,254.533	16.64	0.7188	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,658.31760	1,583.228	19.19	0.6792	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			389.81760	407.728	19.19	0.3208	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,304.57180	1,236.349	18.53	0.6082	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			496.07180	520.849	18.53	0.3918	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,779.95910	1,856.506	16.11	0.8514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			166.45910	150.406	16.11	0.1486	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,053.00840	1,975.034	19.70	0.7272	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			336.50840	351.134	19.70	0.2728	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			1,819.52780	1,896.597	16.07	0.8590	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			156.02780	140.497	16.07	0.1410	0.00	0	14,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,084.93720	1,023.948	18.03	0.5393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			638.43720	670.048	18.03	0.4607	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,349.90350	1,417.240	16.51	0.7506	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			326.40350	301.140	16.51	0.2494	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,105.13130	1,043.585	18.07	0.5447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			628.63130	659.685	18.07	0.4553	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,239.34820	2,321.513	15.63	0.9229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			75.84820	65.413	15.63	0.0771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,673.83420	3,765.695	17.51	0.9869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			10.33420	9.595	17.51	0.0131	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,310.24670	1,376.290	16.54	0.7393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			346.74670	320.190	16.54	0.2607	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,695.00250	2,781.567	15.19	0.9647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			31.50250	25.467	15.19	0.0353	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,851.52060	1,929.010	16.03	0.8649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			148.02060	132.910	16.03	0.1351	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,178.19730	3,269.498	15.95	0.9808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			14.69730	13.398	15.95	0.0192	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			2,024.21680	2,103.883	15.85	0.8937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			110.71680	97.783	15.85	0.1063	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,359.34100	1,291.040	18.52	0.6061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			522.84100	547.140	18.52	0.3939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			831.09910	778.278	17.53	0.4637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			784.59910	824.378	17.53	0.5363	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,589.20660	1,663.376	16.33	0.8108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			225.70660	207.276	16.33	0.1892	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			891.74760	836.666	17.65	0.4832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			745.24760	782.766	17.65	0.5168	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,686.96400	1,762.247	16.22	0.8325	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			193.46400	176.147	16.22	0.1675	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,328.00040	2,411.123	15.54	0.9330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			64.50040	55.023	15.54	0.0670	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,169.84580	2,090.379	19.86	0.7433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			313.34580	326.479	19.86	0.2567	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,144.65910	2,065.501	19.82	0.7399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			318.15910	331.601	19.82	0.2601	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,649.00630	1,723.813	16.26	0.8243	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			205.50630	187.713	16.26	0.1757	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,381.52330	1,312.755	18.56	0.6109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			515.02330	538.854	18.56	0.3891	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,473.54680	1,544.614	16.42	0.7833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			270.04680	248.514	16.42	0.2167	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,873.20020	1,796.712	19.44	0.7003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			376.70020	392.812	19.44	0.2997	0.00	0	5,183

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	13.48	Call			1,459.46680	1,530.132	16.43	0.7798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			275.96680	254.032	16.43	0.2202	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,920.96540	2,834.497	20.79	0.8240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			204.46540	210.597	20.79	0.1760	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,126.47570	1,183.137	16.70	0.6807	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			462.97570	427.037	16.70	0.3193	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,308.08040	1,241.286	18.43	0.5947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			541.58040	567.386	18.43	0.4053	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,227.02790	1,290.203	16.61	0.7143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			393.52790	364.103	16.61	0.2857	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,077.89430	1,999.589	19.74	0.7307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			331.39430	345.689	19.74	0.2693	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,071.51610	1,125.761	16.82	0.6602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			508.01610	469.661	16.82	0.3398	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,220.78280	1,283.732	16.62	0.7124	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			397.28280	367.632	16.62	0.2876	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,582.76880	2,498.964	20.38	0.7920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			246.26880	255.064	20.38	0.2080	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,831.13070	2,745.303	20.68	0.8161	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			214.63070	221.403	20.68	0.1839	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			177.64160	180.680	21.12	0.1536	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,204.14160	3,114.580	21.12	0.8464	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,183.76380	1,245.357	16.65	0.7006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			420.26380	389.257	16.65	0.2994	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,768.58630	2,683.233	20.60	0.8104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			222.08630	229.333	20.60	0.1896	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			176.95860	179.797	21.14	0.1530	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,213.45860	3,123.697	21.14	0.8470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			176.27660	179.065	21.15	0.1524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,222.77660	3,132.965	21.15	0.8476	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			391.52750	362.440	16.60	0.2792	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,280.72750	1,343.940	16.60	0.7208	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,824.17490	1,748.253	19.30	0.6838	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			413.37490	429.753	19.30	0.3162	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,450.88160	1,381.456	18.65	0.6166	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			520.08160	542.956	18.65	0.3834	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			463.29360	429.376	16.67	0.3131	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,179.49360	1,237.876	16.67	0.6869	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			405.78940	377.348	16.58	0.2775	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,343.98940	1,407.348	16.58	0.7225	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,525.51440	1,456.824	18.64	0.6142	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			553.11440	576.124	18.64	0.3858	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			571.98850	533.284	16.84	0.3493	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1,129.58850	1,182.584	16.84	0.6507	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			621.77870	580.868	16.96	0.3681	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,081.67870	1,132.468	16.96	0.6319	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	31/07/2018	Foreign Exchange Option	13.80	Put			411.47280	383.902	16.56	0.2763	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,375.37280	1,439.402	16.56	0.7237	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			1,992.75210	1,917.752	19.38	0.6872	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			436.65210	453.252	19.38	0.3128	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,600.86430	1,531.200	18.74	0.6236	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			544.76430	566.700	18.74	0.3764	0.00	0	500
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			806.39340	758.702	17.28	0.4228	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			980.69340	1,024.202	17.28	0.5772	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			561.29060	581.046	18.89	0.3663	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			430.79630	403.462	16.55	0.2733	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,468.79630	1,532.162	16.55	0.7267	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,184.65370	2,108.929	19.49	0.6941	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			452.65370	467.629	19.49	0.3059	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,773.29060	1,702.345	18.89	0.6337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,373.25070	2,450.351	14.65	0.9089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			103.95070	90.851	14.65	0.0911	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,708.66490	1,639.636	18.70	0.6132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			617.96490	639.136	18.70	0.3868	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,761.62220	1,691.725	18.79	0.6220	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			600.92220	621.224	18.79	0.3780	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,340.41540	2,416.927	14.73	0.9039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			111.11540	97.427	14.73	0.0961	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			385.79810	361.471	16.43	0.2472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,615.09810	1,680.971	16.43	0.7528	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,562.87110	1,627.309	16.48	0.7400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			413.57110	387.809	16.48	0.2600	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			973.02670	1,011.902	17.49	0.5486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			963.72670	912.402	17.49	0.4514	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			981.19650	1,020.399	17.47	0.5519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			951.89650	900.899	17.47	0.4481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,546.93530	2,467.674	19.83	0.7285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			406.23530	417.174	19.83	0.2715	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			977.10040	1,016.145	17.48	0.5502	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			957.80040	906.645	17.48	0.4498	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,838.20180	1,767.100	18.90	0.6343	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			577.50180	596.600	18.90	0.3657	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,181.19780	2,254.653	15.13	0.8773	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			151.89780	135.153	15.13	0.1227	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,896.65940	3,985.200	16.50	0.9820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.35940	15.700	16.50	0.0180	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,097.28300	2,168.995	15.35	0.8614	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			177.98300	159.495	15.35	0.1386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,129.83780	1,073.873	17.78	0.4947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			869.13780	903.373	17.78	0.5053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,465.17740	2,543.851	14.43	0.9219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			85.87740	74.351	14.43	0.0781	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			445.50170	418.473	16.53	0.2702	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,551.50170	1,614.473	16.53	0.7298	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,359.30630	2,282.582	19.58	0.7001	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			465.30630	478.582	19.58	0.2999	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,921.20160	1,849.292	18.99	0.6406	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			577.20160	595.292	18.99	0.3594	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			763.21660	720.540	16.99	0.3762	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,244.81660	1,291.440	16.99	0.6238	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			460.99550	434.222	16.50	0.2664	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,647.19550	1,709.521	16.50	0.7336	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,522.77880	2,445.379	19.63	0.7016	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			488.97880	500.679	19.63	0.2984	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,082.26000	2,009.411	19.09	0.6462	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			598.46000	614.711	19.09	0.3538	0.00	0	500
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			972.83420	923.819	17.37	0.4280	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,130.63420	1,170.319	17.37	0.5720	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			475.86210	448.439	16.51	0.2629	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,735.76210	1,798.039	16.51	0.7371	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,751.21110	2,672.213	19.89	0.7086	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			501.11110	511.813	19.89	0.2914	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,256.34000	2,183.011	19.32	0.6522	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			616.24000	632.611	19.32	0.3478	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,130.42330	1,168.798	17.67	0.5518	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,115.82330	1,063.598	17.67	0.4482	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,126.51710	1,164.723	17.69	0.5503	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,121.91710	1,069.523	17.69	0.4497	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,134.34410	1,172.889	17.66	0.5532	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,109.74410	1,057.689	17.66	0.4468	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			489.10790	460.939	16.51	0.2591	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,825.90790	1,889.339	16.51	0.7409	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,963.11020	2,882.790	20.16	0.7118	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			519.91020	531.190	20.16	0.2882	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,430.91730	2,356.163	19.55	0.6563	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			637.71730	654.563	19.55	0.3437	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,145.13760	1,092.539	17.74	0.4290	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,291.03760	1,332.739	17.74	0.5710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,896.43560	1,959.481	16.76	0.7177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			618.73560	585.481	16.76	0.2823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,293.16570	1,334.255	18.00	0.5545	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,285.46570	1,230.255	18.00	0.4455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,289.39050	1,330.330	18.01	0.5533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,291.69050	1,236.330	18.01	0.4467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,296.95380	1,338.193	17.99	0.5557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,279.25380	1,224.193	17.99	0.4443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,967.18540	2,029.484	17.03	0.6939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			781.28540	741.784	17.03	0.3061	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,961.83890	2,023.988	17.04	0.6927	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			785.93890	746.288	17.04	0.3073	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,956.50690	2,018.500	17.05	0.6915	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			790.60690	750.801	17.05	0.3085	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,606.30920	2,672.878	17.97	0.6808	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,227.10920	1,176.478	17.97	0.3192	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,601.78460	2,668.220	17.98	0.6800	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,232.58460	1,181.820	17.98	0.3200	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,597.28070	2,663.573	17.99	0.6791	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,238.08070	1,187.173	17.99	0.3209	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,342.16940	1,290.466	18.22	0.3283	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,645.16940	2,711.966	18.22	0.6717	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,794.18070	2,862.016	18.16	0.6828	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,321.58070	1,269.516	18.16	0.3172	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,789.78560	2,857.460	18.17	0.6820	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,327.18560	1,274.961	18.17	0.3180	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,785.41140	2,852.915	18.18	0.6812	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,332.81140	1,280.416	18.18	0.3188	0.00	0	0
Total \$ / R Option												11,368,314.20	33,001	3,684,055
Total \$ / R												1,499,941,473.20	136,838	5,303,334
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.33000		14.24340			0.0000	343,920.00	24	803
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.54340		14.45630			0.0000	0.00	0	28
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.75610		14.66350			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.96950		14.87930			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			15.64770		15.54590			0.0000	0.00	0	0
Total \$ / R MAXI Future												343,920.00	24	840
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			62,546.79440	67,652.108	16.50	0.7862	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			13,206.79440	9,652.108	16.50	0.2138	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			61,850.00260	66,901.707	16.51	0.7820	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			13,510.00260	9,901.707	16.51	0.2180	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			63,248.06230	68,407.119	16.48	0.7902	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			12,908.06230	9,407.119	16.48	0.2098	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			101,469.18160	107,532.038	17.01	0.7340	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			27,839.18160	25,192.038	17.01	0.2660	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			100,808.34690	106,844.755	17.01	0.7316	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			28,178.34690	25,504.755	17.01	0.2684	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			102,132.99980	108,221.919	17.00	0.7364	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			27,502.99980	24,881.919	17.00	0.2636	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			116,633.08950	122,646.099	16.67	0.6947	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			43,283.08950	40,036.099	16.67	0.3053	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			116,056.82590	122,020.708	16.67	0.6927	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			43,706.82590	40,410.708	16.67	0.3073	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.92	Call		117,211.70020	123,274.069	16.66	0.6966	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.92	Put		42,861.70020	39,664.069	16.66	0.3034	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.01	Call		138,959.76590	144,884.510	16.63	0.6941	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.01	Put		52,029.76590	48,934.510	16.63	0.3059	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.02	Call		138,368.41780	144,273.873	16.64	0.6925	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.02	Put		52,438.41780	49,323.873	16.64	0.3075	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.00	Call		139,553.00470	145,496.529	16.63	0.6958	0.00	0	0
\$ / R MAXI	On	17/09/2018		Foreign Exchange Option	14.00	Put		51,623.00470	48,546.529	16.63	0.3042	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Option	15.21	Put		2,121.57900	2,005.260	0.06	0.9842	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Option	15.19	Call		588.17760	247.413	0.04	0.5001	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Option	15.19	Put		588.17760	247.413	0.04	0.4999	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Option	15.20	Call		271.88410	36.234	0.05	0.0989	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Option	15.20	Put		1,271.88410	1,036.234	0.05	0.9011	0.00	0	0
\$ / R MAXI	On	14/12/2018		Foreign Exchange Option	15.21	Call		121.57900	5.260	0.06	0.0158	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.37	Call		196,183.88990	202,398.836	17.04	0.6927	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.37	Put		78,593.88990	74,628.836	17.04	0.3073	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.38	Call		195,650.68700	201,850.048	17.05	0.6915	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.38	Put		79,060.68700	75,080.048	17.05	0.3085	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.36	Call		196,718.53970	202,948.381	17.03	0.6939	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.36	Put		78,128.53970	74,178.381	17.03	0.3061	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0	
Total \$ / R MAXI											343,920.00	24	840	
£ / R	On	01/12/2017		Foreign Exchange Future	18.73990			18.60720		0.0000		0.00	0	0
£ / R	On	15/12/2017		Foreign Exchange Future	18.78260			18.65880		0.0000		0.00	0	10
£ / R	On	18/12/2017		Foreign Exchange Future	18.79470			18.66900		0.0000		3,477,019.50	185	210,768
£ / R	On	31/01/2018		Foreign Exchange Future	18.96330			18.83230		0.0000		0.00	0	10
£ / R	On	19/03/2018		Foreign Exchange Future	19.13380			19.00790		0.0000		1,913,380.00	100	3,791
£ / R	On	18/06/2018		Foreign Exchange Future	19.47280			19.33790		0.0000		0.00	0	4,883
£ / R	On	17/09/2018		Foreign Exchange Future	19.81490			19.68200		0.0000		0.00	0	3,565
£ / R	On	14/06/2019		Foreign Exchange Future	20.60650			20.46500		0.0000		0.00	0	0
Total £ / R Future											5,390,399.50	285	223,027	
£ / R	On	01/12/2017		Foreign Exchange Option	19.19	Put		714.81980	598.111	17.48	0.7025	0.00	0	0
£ / R	On	01/12/2017		Foreign Exchange Option	19.19	Call		132.01980	148.011	17.48	0.2975	0.00	0	15,200
£ / R	On	15/12/2017		Foreign Exchange Option	18.66	Put		423.24600	344.329	17.17	0.4410	0.00	0	0
£ / R	On	15/12/2017		Foreign Exchange Option	18.66	Call		422.04600	466.929	17.17	0.5590	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call		1.46320	1.599	31.57	0.0028	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put		6,472.46320	6,346.899	31.57	0.9972	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	18.20	Put		232.20810	179.201	16.99	0.2720	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	18.20	Call		701.20810	773.901	16.99	0.7280	0.00	0	400
£ / R	On	18/12/2017		Foreign Exchange Option	19.80	Put		1,254.66570	1,137.174	18.86	0.7923	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	19.80	Call		123.66570	131.874	18.86	0.2077	0.00	0	800
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call		1.44470	1.578	31.57	0.0028	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put		6,482.44470	6,356.878	31.57	0.9972	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.42640	1.558	31.57	0.0028	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,492.42640	6,366.858	31.57	0.9972	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			712.82620	639.505	18.49	0.4697	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			635.12620	692.805	18.49	0.5303	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,983.64400	2,093.413	18.12	0.8495	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			185.74400	169.613	18.12	0.1505	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,578.48530	1,485.969	19.14	0.6523	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			446.38530	479.769	19.14	0.3477	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,975.54160	2,085.036	18.11	0.8483	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			187.64160	171.236	18.11	0.1517	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,967.45380	2,076.675	18.11	0.8471	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			189.55380	172.875	18.11	0.1529	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,158.23620	2,272.022	18.24	0.8730	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			150.33620	138.222	18.24	0.1270	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,888.79070	1,992.183	17.73	0.7503	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			460.89070	429.383	17.73	0.2497	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,902.58900	2,006.359	17.73	0.7529	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			454.68900	423.559	17.73	0.2471	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,895.68020	1,999.264	17.73	0.7516	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			457.78020	426.464	17.73	0.2484	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,087.22190	2,183.654	17.70	0.7217	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			645.22190	608.754	17.70	0.2783	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,080.78420	2,177.030	17.70	0.7205	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			648.78420	612.130	17.70	0.2795	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,074.35280	2,170.418	17.70	0.7194	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			652.35280	615.518	17.70	0.2806	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,778.20070	2,884.225	17.36	0.7163	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			933.20070	897.725	17.36	0.2837	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,772.04510	2,877.930	17.36	0.7155	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			937.04510	901.430	17.36	0.2845	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,765.89910	2,871.654	17.36	0.7147	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			940.89910	905.154	17.36	0.2853	0.00	0	0
Total £ / R Option												0.00	0	17,400
Total £ / R												5,390,399.50	285	240,427
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12652		0.12566			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12908		0.12823			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13168		0.13079			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14715		0.14607			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,575.47230	1,658.650	21.47	0.9787	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			8.97230	7.150	21.47	0.0213	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			659.11470	720.791	17.65	0.8277	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			92.61470	69.291	17.65	0.1723	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	0.13	Call			174.91710	189.821	20.08	0.3515	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			608.41710	538.321	20.08	0.6485	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,057.80350	1,114.896	18.40	0.7638	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			234.70350	207.396	18.40	0.2362	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			545.80700	575.452	20.13	0.5003	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			722.70700	667.952	20.13	0.4997	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,847.87040	1,930.460	16.12	0.9564	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			24.77040	22.960	16.12	0.0436	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			863.50210	898.633	20.00	0.5638	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			784.30210	730.233	20.00	0.4362	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			520.44070	540.770	21.27	0.3870	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,441.24070	1,372.370	21.27	0.6130	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,386.87900	1,445.517	18.32	0.7652	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			307.67900	277.117	18.32	0.2348	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,265.35620	2,337.624	18.75	0.7395	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			658.45620	622.324	18.75	0.2605	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,807.29180	1,867.308	20.56	0.6262	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,200.39180	1,152.008	20.56	0.3738	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,872.64960	2,967.790	16.82	0.8569	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			265.74960	252.490	16.82	0.1431	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			16.58350		16.43900			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.63270		16.48030			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.64870		16.50180			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.69680		16.55420			0.0000	54,515,052.00	3,265	108,773
€ / R	On	27/12/2017	Foreign Exchange Future			16.73360		16.58570			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.86900		16.72100			0.0000	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Future			16.97150		16.83170			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			17.04310		16.90060			0.0000	12,322,161.30	723	13,928
€ / R	On	18/06/2018	Foreign Exchange Future			17.39350		17.24200			0.0000	0.00	0	736
€ / R	On	17/09/2018	Foreign Exchange Future			17.75390		17.60180			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.93570		18.76470			0.0000	0.00	0	0
Total € / R Future												66,837,213.30	3,988	129,740
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			13.20050	4.926	17.71	0.0331	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			542.20050	678.426	17.71	0.9669	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			9.69140	6.013	15.90	0.0259	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			979.99140	1,128.713	15.90	0.9741	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			362.52690	272.836	16.04	0.4289	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			344.32690	401.536	16.04	0.5711	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			90.77240	60.199	15.72	0.1356	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			381.55520	440.339	16.19	0.5856	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			695.48230	792.878	15.74	0.8035	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			141.28230	96.078	15.74	0.1965	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			562.49120	645.570	15.91	0.7280	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			208.29120	148.770	15.91	0.2720	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			844.97240	956.999	15.72	0.8644	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			3.25060	2.203	21.61	0.0057	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,012.56780	1,136.562	16.14	0.9056	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			58.36780	39.762	16.14	0.0944	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,428.14060	2,569.483	21.07	0.9930	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			3.94060	2.683	21.07	0.0070	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			357.35520	273.539	16.19	0.4144	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			452.41210	521.399	16.07	0.6478	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			350.49540	403.179	16.25	0.5541	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			396.29540	306.379	16.25	0.4459	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.18480	3.752	30.42	0.0071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,859.98480	4,716.952	30.42	0.9929	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,557.45060	2,699.003	21.61	0.9943	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,555.53090	1,413.137	18.70	0.8950	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			49.02370	49.136	18.71	0.1035	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,564.82370	1,422.336	18.71	0.8965	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			50.44810	50.750	18.68	0.1065	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,546.24810	1,403.950	18.68	0.8935	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			288.21210	214.599	16.07	0.3522	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			49.73090	49.937	18.70	0.1050	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			83.11310	58.556	16.38	0.1173	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,048.81310	1,172.156	16.38	0.8827	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			181.49850	147.559	16.58	0.1928	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,102.49850	1,216.559	16.58	0.8072	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			427.71650	367.499	16.55	0.3393	28,297.46	77	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			849.41650	928.999	16.55	0.6607	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,103.92960	2,237.062	16.81	0.9207	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			73.32960	63.962	16.81	0.0793	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			27.43600	23.173	18.19	0.0310	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,928.03600	3,066.273	18.19	0.9690	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			745.65010	662.094	16.87	0.4699	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			646.25010	705.194	16.87	0.5301	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,113.13590	2,246.350	16.83	0.9215	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			72.53590	63.250	16.83	0.0785	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,939.64930	2,071.184	16.53	0.9049	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			89.04930	78.084	16.53	0.0951	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,894.53240	2,025.580	16.45	0.9001	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			93.93240	82.480	16.45	0.0999	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,122.35020	2,255.645	16.84	0.9223	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			71.75020	62.545	16.84	0.0777	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			484.36470	421.233	16.47	0.3525	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			884.96470	964.334	16.47	0.6475	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			946.00660	1,029.673	16.38	0.6731	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	16.39	Put			435.40660	376.573	16.38	0.3269	0.00	0	174,600
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			215.91850	190.241	15.84	0.1594	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,949.99950	2,075.617	15.84	0.8393	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			217.99950	192.117	15.84	0.1607	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			213.85570	188.376	15.84	0.1582	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,308.29810	3,454.354	16.03	0.9656	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			36.29810	30.854	16.03	0.0344	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,303.14970	1,401.781	16.02	0.6966	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			501.14970	448.281	16.02	0.3034	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,957.91850	2,083.741	15.84	0.8406	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			473.17430	507.344	17.92	0.3390	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,519.86400	3,669.667	16.50	0.9710	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			27.86400	26.167	16.50	0.0290	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,160.55230	2,291.150	15.87	0.8701	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			168.55230	147.650	15.87	0.1299	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,965.85570	2,091.876	15.84	0.8418	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,503.45030	3,362.645	19.79	0.8428	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			195.45030	206.145	19.79	0.1572	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,841.17430	1,723.844	17.92	0.6610	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,313.53310	1,399.357	16.19	0.6276	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			811.73310	745.457	16.19	0.3724	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,308.58690	1,394.146	16.20	0.6261	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			816.78690	750.246	16.20	0.3739	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,303.65720	1,388.951	16.21	0.6246	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			821.85720	755.051	16.21	0.3754	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,577.07590	2,697.755	15.95	0.7499	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			682.37590	632.055	15.95	0.2501	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,570.50700	2,691.034	15.95	0.7490	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			685.80700	635.334	15.95	0.2510	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,583.66340	2,704.495	15.95	0.7509	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			678.96340	628.795	15.95	0.2491	0.00	0	0
Total € / R Option												28,297.46	77	729,290
Total € / R												66,865,510.76	4,065	859,030
AUS / R	On	18/12/2017	Foreign Exchange Future			10.97680		10.93280			0.0000	2,195,360.00	200	16,394
AUS / R	On	27/12/2017	Foreign Exchange Future			10.99300		10.94650			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			11.13430		11.09020			0.0000	2,226,860.00	200	900
AUS / R	On	18/06/2018	Foreign Exchange Future			11.29290		11.24500			0.0000	0.00	0	300
AUS / R	On	17/09/2018	Foreign Exchange Future			11.45180		11.40630			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.95510		11.90230			0.0000	0.00	0	0
Total AUS / R Future												4,422,220.00	400	17,594
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			26.73740	24.775	17.48	0.0876	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			973.93740	927.975	17.48	0.9124	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			28.08170	26.108	17.43	0.0918	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			955.28170	909.308	17.43	0.9082	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			27.40190	25.433	17.45	0.0897	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			964.60190	918.633	17.45	0.9103	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			961.09170	1,003.954	15.43	0.9572	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			14.59170	10.954	15.43	0.0428	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			951.67220	994.404	15.42	0.9557	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			15.17220	11.404	15.42	0.0443	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			970.53020	1,013.519	15.45	0.9587	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			14.03020	10.520	15.45	0.0413	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,165.96660	1,206.281	15.82	0.8841	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			65.76660	61.981	15.82	0.1159	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,157.09870	1,197.325	15.80	0.8824	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			66.89870	63.025	15.80	0.1176	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,148.52550	1,188.385	15.77	0.8806	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			68.32550	64.085	15.77	0.1194	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			220.55920	209.465	15.02	0.2504	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			969.72140	1,006.804	15.03	0.7547	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			214.72140	203.904	15.03	0.2453	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			962.62650	999.570	15.02	0.7521	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			217.62650	206.670	15.02	0.2479	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			955.55920	992.365	15.02	0.7496	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			769.13170	796.815	14.83	0.6114	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			482.83170	465.015	14.83	0.3886	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			764.01440	791.553	14.84	0.6089	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			487.71440	469.753	14.84	0.3911	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			774.27200	802.109	14.82	0.6140	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			477.97200	460.309	14.82	0.3860	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			466.73050	451.326	14.49	0.2958	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,361.49930	1,399.123	14.49	0.7076	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			459.19930	444.023	14.49	0.2924	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,355.25270	1,392.765	14.49	0.7059	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			462.95270	447.665	14.49	0.2941	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,349.03050	1,386.426	14.49	0.7042	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,422,220.00	400	17,594
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.27240		11.19040			0.0000	2,818,100.00	250	600
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.45270		11.36980			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.62980		11.54290			0.0000	0.00	0	0
Total CAD/ R Future												2,818,100.00	250	600
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			680.23700	752.220	14.80	0.9212	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			29.83700	19.820	14.80	0.0788	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			671.23400	742.856	14.76	0.9188	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			30.83400	20.456	14.76	0.0812	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	18/12/2017	Foreign Exchange Option	10.53	Call			689.26890	761.603	14.84	0.9234	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			28.86890	19.203	14.84	0.0766	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,343.51020	1,422.633	15.78	0.9212	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			43.71020	39.933	15.78	0.0788	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,334.25230	1,413.286	15.75	0.9200	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			44.45230	40.586	15.75	0.0800	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,352.77980	1,431.990	15.81	0.9224	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			42.97980	39.289	15.81	0.0776	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			949.35320	1,014.502	14.67	0.7547	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			226.45320	204.702	14.67	0.2453	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			942.41120	1,007.310	14.67	0.7522	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			229.51120	207.510	14.67	0.2478	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			956.32650	1,021.721	14.67	0.7572	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			223.42650	201.921	14.67	0.2428	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,818,100.00	250	600
CHF / R	On	18/12/2017	Foreign Exchange Future			14.41230		14.28010			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.72840		14.59560			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			15.04750		14.90760			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.77370		16.60380			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			436.26360	512.965	15.18	0.7145	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			186.16360	130.665	15.18	0.2855	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			430.10810	506.052	15.18	0.7096	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			190.00810	133.752	15.18	0.2904	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			442.47140	519.931	15.18	0.7194	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			182.37140	127.631	15.18	0.2806	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			796.93750	877.102	15.69	0.6825	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			351.33750	298.702	15.69	0.3175	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			791.09730	870.849	15.70	0.6797	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			355.49730	302.449	15.70	0.3203	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			802.80420	883.384	15.69	0.6852	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			347.20420	294.984	15.69	0.3148	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			935.80960	1,009.841	15.73	0.6357	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			558.20960	492.341	15.73	0.3643	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			930.70270	1,004.373	15.74	0.6336	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			563.10270	496.873	15.74	0.3664	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			925.61440	998.929	15.75	0.6314	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			568.01440	501.429	15.75	0.3686	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,405.28070	2,532.672	15.86	0.7730	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			531.48070	488.972	15.86	0.2270	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,398.34050	2,525.543	15.86	0.7720	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			534.54050	491.843	15.86	0.2280	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,412.23260	2,539.812	15.86	0.7740	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			528.43260	486.112	15.86	0.2260	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			2.15110		2.14390			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.16980		2.16270			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.18890		2.18130			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.27160		2.26280			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,054.73950	2,123.277	16.63	0.9730	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			15.73950	12.277	16.63	0.0270	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,956.58970	2,024.796	16.26	0.9695	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			17.58970	13.796	16.26	0.0305	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,861.27210	1,928.331	16.21	0.9627	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			22.27210	17.331	16.21	0.0373	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			153.85200	142.946	17.04	0.1248	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,557.99990	2,620.061	17.31	0.8917	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			130.99990	122.061	17.31	0.1083	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,469.02130	2,530.133	17.18	0.8837	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			142.02130	132.133	17.18	0.1163	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,380.85200	2,440.946	17.04	0.8752	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,060.50210	2,114.126	16.29	0.7571	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			447.50210	425.126	16.29	0.2429	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,990.08040	2,044.043	16.31	0.7445	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			477.08040	455.043	16.31	0.2555	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,132.24220	2,185.582	16.28	0.7693	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			419.24220	396.582	16.28	0.2307	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,533.74500	3,602.422	16.65	0.7760	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			705.74500	686.422	16.65	0.2240	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,463.07360	3,530.946	16.63	0.7689	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			735.07360	714.946	16.63	0.2311	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,605.21870	3,674.693	16.66	0.7830	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			677.21870	658.693	16.66	0.2170	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			2.24510		2.22530			0.0000	0.00	0	1,200
DKK / R	On	19/03/2018	Foreign Exchange Future			2.29240		2.27250			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.34020		2.31920			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.67410		2.64730			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 DKK / R Future												0.00	0	1,200
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,268.95570	2,459.410	17.12	0.9819	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			15.95570	8.410	17.12	0.0181	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,170.85090	2,360.497	16.79	0.9795	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			17.85090	9.497	16.79	0.0205	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,073.00150	2,261.741	16.47	0.9767	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			20.00150	10.741	16.47	0.0233	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,440.39730	1,571.659	16.92	0.7083	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			515.39730	447.659	16.92	0.2917	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,379.78340	1,505.472	16.92	0.6925	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			554.78340	481.472	16.92	0.3075	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,502.79970	1,639.494	16.91	0.7238	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			477.79970	415.494	16.91	0.2762	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			768.22930	692.068	16.38	0.3292	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,774.66300	1,919.905	16.35	0.6962	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			682.66300	617.905	16.35	0.3038	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,716.71680	1,856.310	16.37	0.6836	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			724.71680	654.310	16.37	0.3164	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,660.22930	1,794.068	16.38	0.6708	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,309.18510	5,535.211	16.47	0.8709	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			436.18510	394.211	16.47	0.1291	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,469.66800	5,702.559	16.49	0.8798	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			396.66800	361.559	16.49	0.1202	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,389.10310	5,618.623	16.48	0.8754	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			416.10310	377.623	16.48	0.1246	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	1,200
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.83790		1.82730			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.86810		1.85730			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.89790		1.88630			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.11590		2.10150			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			751.04360	812.676	16.19	0.7697	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			178.04360	133.676	16.19	0.2303	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			684.67840	740.879	16.28	0.7351	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			211.67840	161.879	16.28	0.2649	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			821.17330	888.108	16.09	0.8022	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			148.17330	109.108	16.09	0.1978	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,460.76520	1,539.488	16.92	0.7745	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			287.76520	258.488	16.92	0.2255	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,389.66100	1,466.072	16.92	0.7572	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	19/03/2018	Foreign Exchange Option	1.75	Put			316.66100	285.072	16.92	0.2428	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,533.79860	1,614.755	16.92	0.7913	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			260.79860	233.755	16.92	0.2087	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,705.35020	1,786.702	16.59	0.7418	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			442.35020	407.702	16.59	0.2582	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,639.33910	1,718.320	16.60	0.7273	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			476.33910	439.320	16.60	0.2727	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,772.99170	1,856.661	16.58	0.7560	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			409.99170	377.661	16.58	0.2440	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			442.32040	417.817	16.88	0.1594	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,882.41370	4,000.426	16.91	0.8338	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			467.41370	441.426	16.91	0.1662	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,808.43540	3,924.908	16.93	0.8269	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			493.43540	465.908	16.93	0.1731	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,957.32040	4,076.817	16.88	0.8406	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			0.13750		0.13660			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13700		0.13620			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13660		0.13580			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13650		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			1.76310		1.74710			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.79370		1.77780			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.82490		1.80810			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.95800		1.94030			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			9.94730		9.86400			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.08330		9.99930			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.22050		10.13240			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.31740		11.20910			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			242.79630	279.809	15.83	0.6158	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			188.79630	142.509	15.83	0.3842	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			237.64760	273.986	15.83	0.6082	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			193.64760	146.686	15.83	0.3918	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	18/12/2017	Foreign Exchange Option	9.80	Call			248.01970	285.710	15.82	0.6234	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			184.01970	138.410	15.82	0.3766	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			720.53060	781.309	16.55	0.7600	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			171.23060	148.009	16.55	0.2400	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			713.51230	773.973	16.54	0.7567	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			174.21230	150.673	16.54	0.2433	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			727.58340	788.679	16.55	0.7632	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			168.28340	145.379	16.55	0.2368	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			657.83990	710.831	15.99	0.6432	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			365.43990	330.331	15.99	0.3568	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			652.44400	705.106	16.00	0.6401	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			370.04400	334.606	16.00	0.3599	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			663.26900	716.587	15.99	0.6463	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			360.86900	326.087	15.99	0.3537	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,621.90990	1,707.050	15.51	0.7796	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			332.80990	309.650	15.51	0.2204	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,614.82560	1,699.784	15.51	0.7781	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			335.72560	312.384	15.51	0.2219	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,629.01150	1,714.329	15.52	0.7811	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			329.91150	306.929	15.52	0.2189	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			1.35280		1.34540			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.36840		1.36080			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.38470		1.37660			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.50140		1.49130			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			454.00000	528.000		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			354.00000	428.000		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			254.00000	328.000		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			608.00000	684.000		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			508.00000	584.000		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			408.00000	484.000		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			566.00000	647.000		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			466.00000	547.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			666.00000	747.000		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			1,713.00000	1,814.000		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			1,613.00000	1,714.000		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			1,813.00000	1,914.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31160		1.31070			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31560		1.31490			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.31960		1.31880			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			1.16520		1.16220			0.0000	0.00	0	111
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.17190		1.16910			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.17870		1.17580			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			25,162.99000		24,996.36000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,585.12000		25,418.83000			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			10.53940		10.46360			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.70810		10.63160			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.87880		10.79800			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			12.15180		12.05340			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			680.65070	746.539	15.27	0.9281	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			27.05070	17.139	15.27	0.0719	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			671.53230	737.158	15.23	0.9258	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			27.93230	17.758	15.23	0.0742	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			689.79500	755.940	15.31	0.9304	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			26.19500	16.540	15.31	0.0696	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			808.70350	868.102	15.60	0.7952	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	19/03/2018	Foreign Exchange Option	9.96	Put			137.10350	120.002	15.60	0.2048	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			801.32820	860.450	15.60	0.7921	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			139.72820	122.350	15.60	0.2079	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			816.11400	875.789	15.60	0.7983	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			134.51400	117.689	15.60	0.2017	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			914.94760	975.308	15.09	0.7554	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			216.94760	196.508	15.09	0.2446	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			908.04030	968.152	15.09	0.7527	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			220.04030	199.352	15.09	0.2473	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			921.88200	982.493	15.09	0.7580	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			213.88200	193.693	15.09	0.2420	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,241.84300	2,327.770	15.36	0.8647	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			188.44300	175.970	15.36	0.1353	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,233.80000	2,319.606	15.36	0.8636	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			190.40000	177.806	15.36	0.1364	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,249.89710	2,335.943	15.36	0.8659	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			186.49710	174.143	15.36	0.1341	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			3.67590		3.63110			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.62250		3.58010			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.57070		3.52390			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.53690		3.49810			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			27.46300	38.408	13.55	0.3564	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			136.36300	102.508	13.55	0.6436	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			25.20680	35.293	13.59	0.3347	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			144.10680	109.393	13.59	0.6653	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			29.88810	41.735	13.51	0.3788	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			128.78810	95.835	13.51	0.6212	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			152.67590	179.043	14.23	0.6482	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			92.57590	76.544	14.23	0.3518	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			146.83810	172.553	14.18	0.6361	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			96.73810	80.053	14.18	0.3639	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			158.64110	185.651	14.28	0.6601	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			88.54110	73.151	14.28	0.3399	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			104.00670	121.949	14.51	0.4355	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			240.10670	211.249	14.51	0.5645	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			100.77350	118.203	14.52	0.4261	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			246.87350	217.503	14.52	0.5739	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			107.32590	125.786	14.50	0.4450	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			233.42590	205.086	14.50	0.5550	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			269.47750	287.437	15.98	0.5440	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			301.37750	280.537	15.98	0.4560	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			265.18200	282.970	15.99	0.5385	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			307.08200	286.070	15.99	0.4615	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			273.82790	291.960	15.97	0.5496	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			295.72790	275.060	15.97	0.4504	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,775
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42500		1.40910			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40970		1.39360			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.38680		1.37020			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 568 385 011.80	108,784	2,000,600
Total Options												11 396 611.66	33,078	4,430,745
Grand Total:												1,579,781,623.46	141,862	6,431,345