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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/11/2017 Foreign Exchange Future			14.18800		14.24120			0.0000	570,357,600.00	40,200	0
\$ / R On 09/11/2017 Foreign Exchange Future			14.19030		14.24330			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.19840		14.25130			0.0000	0.00	0	70
\$ / R On 15/11/2017 Foreign Exchange Future			14.20240		14.23150			0.0000	2,840,480.00	200	200
\$ / R On 16/11/2017 Foreign Exchange Future			14.20440		14.25780			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.20690		14.26030			0.0000	0.00	0	1,630
\$ / R On 28/11/2017 Foreign Exchange Future			14.23450		14.28800			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.23960		14.29310			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.24960		14.30320			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.27400		14.32740			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.27630		14.32970			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.28350		14.33690			0.0000	800,304,505.00	56,030	1,030,511
\$ / R On 22/12/2017 Foreign Exchange Future			14.29300		14.34640			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.30500		14.35830			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.30970		14.36300			0.0000	0.00	0	0
\$ / R On 02/01/2018 Foreign Exchange Future			14.31930		14.37250			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.32400		14.37730			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.33590		14.38910			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.33830		14.39150			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.34300		14.39620			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.35710		14.41040			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	25/01/2018	Foreign Exchange Future			14.37360		14.42690			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.38770		14.44100			0.0000	0.00	0	1,564
\$ / R	On	01/02/2018	Foreign Exchange Future			14.39000		14.44340			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.40180		14.39600			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.41810		14.47160			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.42280		14.47630			0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Future			14.45550		14.50910			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.45780		14.51150			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.49750		14.55130			0.0000	43,492,500.00	3,000	173,485
\$ / R	On	24/04/2018	Foreign Exchange Future			14.58160		14.63570			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.58390		14.63800			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.59560		14.64970			0.0000	0.00	0	110
\$ / R	On	11/05/2018	Foreign Exchange Future			14.62130		14.67550			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.63060		14.68480			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.66800		14.72230			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.71010		14.76440			0.0000	0.00	0	110,251
\$ / R	On	29/06/2018	Foreign Exchange Future			14.73580		14.79020			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			14.74280		14.79720			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.78490		14.83940			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.79420		14.79640			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.79660		14.85110			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.81060		14.86510			0.0000	0.00	0	953
\$ / R	On	13/08/2018	Foreign Exchange Future			14.84120		14.89590			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.88440		14.93900			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			14.92510		14.97970			0.0000	7,462,550.00	500	3,267
\$ / R	On	28/09/2018	Foreign Exchange Future			14.95140		15.00600			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			15.01610		15.07060			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			15.03040		15.08500			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.06210		15.11600			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			15.10460		15.15640			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.13960		15.18960			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.18210		15.23000			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.29220		15.33450			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.37470		15.41280			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.59480		15.62180			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.59890		16.62520			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.73380		16.76370			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.87450		16.90830			0.0000	0.00	0	184,000
Total \$ / R Future												1,424,457,635.00	99,930	1,601,935
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			0.07540	0.000	18.75	0.0000	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			971.27540	918.000	18.75	1.0000	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Call			541.71220	488.000	18.75	1.0000	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put			0.51220	0.000	18.75	0.0000	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			1.32220	0.620	26.39	0.0057	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			884.62220	830.920	26.39	0.9943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			52.82580	51.391	17.09	0.2525	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			324.12580	269.791	17.09	0.7475	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Put			0.00000	160.874	16.47	0.5248	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Call			0.00000	133.274	16.47	0.4752	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			4.99480	4.830	18.64	0.0284	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			862.79480	809.230	18.64	0.9716	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			3.75180	2.988	18.99	0.0175	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			1,004.05180	949.888	18.99	0.9825	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			24.52110	22.891	16.10	0.0869	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			812.52110	757.391	16.10	0.9131	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,453.16460	3,506.333	31.63	0.9974	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.16460	0.833	31.63	0.0026	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			31.36300	30.772	16.26	0.1062	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			794.46300	740.372	16.26	0.8938	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,547.56920	1,494.134	20.49	0.9834	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			4.46920	4.534	20.49	0.0166	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			52.57200	57.039	16.44	0.1629	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			715.77200	666.639	16.44	0.8371	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			148.47740	160.970	18.07	0.2967	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			615.87740	574.970	18.07	0.7033	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			71.21360	77.902	17.80	0.1706	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			870.91360	824.202	17.80	0.8294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			6.49910	5.863	25.22	0.0140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,969.59910	3,022.363	25.22	0.9860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			6.47010	5.838	25.27	0.0139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,979.57010	3,032.338	25.27	0.9861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			6.52850	5.889	25.17	0.0141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			75.41680	66.366	22.15	0.1280	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			748.97000	784.421	20.44	0.7173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			185.87000	167.921	20.44	0.2827	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			7.15170	7.588	19.07	0.0217	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,150.08160	1,101.443	17.64	0.9071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			33.18160	37.943	17.64	0.0929	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			401.70480	370.254	18.82	0.5186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			334.80480	356.754	18.82	0.4814	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,338.51680	1,382.866	22.15	0.8720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			828.25020	784.354	17.94	0.7985	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			2,141.42860	2,088.186	21.17	0.9872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			4.52860	4.686	21.17	0.0128	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			396.85530	365.843	18.84	0.5143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			339.95530	362.343	18.84	0.4857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,784.05170	1,731.088	19.07	0.9783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			9.38660	10.102	17.90	0.0295	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,181.21390	2,127.951	21.40	0.9879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			4.31390	4.451	21.40	0.0121	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			186.36120	201.620	18.36	0.3323	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			593.26120	555.120	18.36	0.6677	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			91.35020	100.854	17.94	0.2015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			532.71490	563.058	19.67	0.6161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			406.29860	432.762	19.15	0.5369	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			343.19860	316.262	19.15	0.4631	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			131.51330	143.874	18.14	0.2619	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			708.41330	667.374	18.14	0.7381	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,586.28660	1,533.602	17.90	0.9705	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			680.18900	639.815	18.19	0.7220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			552.98980	583.886	19.74	0.6272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			259.88980	237.386	19.74	0.3728	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,596.15640	1,543.455	17.96	0.9710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			9.25640	9.955	17.96	0.0290	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			269.61490	246.558	19.67	0.3839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,213.66610	1,164.396	17.58	0.9216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,259.72280	1,210.034	17.55	0.9309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			22.82280	26.534	17.55	0.0691	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			31.23600	35.811	17.62	0.0886	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,168.13600	1,119.311	17.62	0.9114	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			143.28900	156.315	18.19	0.2780	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			29.38250	33.775	17.61	0.0844	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,159.09720	1,110.365	17.63	0.9093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			32.19720	36.865	17.63	0.0907	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			210.61470	191.066	20.18	0.3140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			673.71470	707.566	20.18	0.6860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			26.76610	30.896	17.58	0.0784	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			5.81010	6.095	20.00	0.0171	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			992.18140	945.419	17.77	0.8621	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			55.28140	61.919	17.77	0.1379	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			36.27680	41.326	17.66	0.0996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,123.17680	1,074.826	17.66	0.9004	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,186.28250	1,137.275	17.61	0.9156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			8.06810	8.615	18.54	0.0249	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			915.55740	953.914	20.96	0.7751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			142.45740	127.414	20.96	0.2249	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,248.98310	1,292.318	21.90	0.8561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			85.88310	75.818	21.90	0.1439	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,942.71010	1,889.595	20.00	0.9829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			4.58430	4.747	21.11	0.0130	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,589.57380	2,536.185	23.80	0.9930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.67380	2.685	23.80	0.0070	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			606.14960	567.657	18.33	0.6762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			179.24960	194.157	18.33	0.3238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,694.96810	1,642.115	18.54	0.9751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			6.60950	6.983	19.42	0.0198	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,241.23970	1,191.716	17.56	0.9273	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			24.33970	28.216	17.56	0.0727	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			752.00910	709.999	18.06	0.7616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			115.10910	126.499	18.06	0.2384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,131.48430	2,078.247	21.11	0.9870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			30.08690	25.280	23.09	0.0548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			827.01940	863.853	20.69	0.7461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			163.91940	147.353	20.69	0.2539	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			71.63840	79.471	17.84	0.1679	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			908.53840	862.971	17.84	0.8321	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,843.50950	1,790.483	19.42	0.9802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			7.13340	6.215	24.57	0.0151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,340.46490	2,287.139	22.34	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			3.56490	3.639	22.34	0.0097	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			923.73010	962.236	20.98	0.7776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			140.63010	125.736	20.98	0.2224	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			1,933.18690	1,981.780	23.09	0.9452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			290.44890	310.226	18.67	0.4418	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,869.90780	2,922.629	24.72	0.9852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			6.80780	6.129	24.72	0.0148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,353.23730	1,302.798	17.48	0.9472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			16.33730	19.298	17.48	0.0528	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,840.23340	2,892.715	24.57	0.9849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			4.97910	4.558	29.05	0.0099	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			496.62400	461.351	18.56	0.5980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			249.72400	267.851	18.56	0.4020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,141.08950	1,092.545	17.64	0.9049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			34.18950	39.045	17.64	0.0951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			447.34890	413.726	18.67	0.5582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			486.69420	515.721	19.49	0.5893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,495.40690	2,546.565	23.85	0.9762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			12.30690	10.065	23.85	0.0238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			463.36810	429.192	18.64	0.5715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			276.46810	295.692	18.64	0.4285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,728.07910	3,781.058	29.05	0.9901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			48.25390	54.334	17.73	0.1243	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			549.56250	512.662	18.45	0.6375	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			212.66250	229.162	18.45	0.3625	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,800.69270	2,852.834	24.36	0.9845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			7.59270	6.334	24.36	0.0155	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			293.59420	269.221	19.49	0.4107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,706.33480	1,753.249	22.78	0.9236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,009.28210	962.294	17.75	0.8676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			52.38210	58.794	17.75	0.1324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			304.44340	279.489	19.41	0.4225	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			467.54340	495.989	19.41	0.5775	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,035.15390	987.834	17.73	0.8757	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,959.62850	3,012.388	25.17	0.9859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,231.80240	2,281.987	23.50	0.9647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			18.70240	15.487	23.50	0.0353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,909.78020	2,962.519	24.92	0.9855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			6.68020	6.019	24.92	0.0145	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			43.23480	36.748	22.78	0.0764	0.00	0	117,200
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			83.94310	93.239	18.23	0.1802	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			930.34310	886.239	18.23	0.8198	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,680.36720	3,733.104	28.50	0.9875	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			6.76720	6.104	28.50	0.0125	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			127.65610	140.724	18.50	0.2349	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			845.95610	805.724	18.50	0.7651	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			507.46710	537.973	19.93	0.5541	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			370.46710	347.673	19.93	0.4459	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			95.90510	106.706	18.54	0.1809	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			1,038.40510	996.006	18.54	0.8191	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			233.96790	253.955	19.15	0.3341	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			711.26790	677.955	19.15	0.6659	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,257.64350	1,212.408	18.37	0.8669	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			68.54350	76.508	18.37	0.1331	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			699.26900	733.079	20.26	0.6184	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			328.36900	308.980	20.26	0.3816	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			783.21420	818.578	20.50	0.6521	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			292.31420	274.478	20.50	0.3479	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			381.53030	405.947	19.25	0.4433	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			553.03030	524.247	19.25	0.5567	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			255.25280	274.376	18.84	0.3405	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			731.45280	697.376	18.84	0.6595	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			271.80850	290.287	18.61	0.3461	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			742.20850	707.387	18.61	0.6539	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			266.66700	284.093	18.36	0.3326	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			793.56700	757.693	18.36	0.6674	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,170.64200	1,126.446	17.82	0.8066	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			129.64200	138.746	17.82	0.1934	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,274.86530	1,229.349	17.77	0.8366	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			103.86530	111.649	17.77	0.1634	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,291.26590	1,245.557	17.76	0.8410	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			100.26590	107.857	17.76	0.1590	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			109.44340	117.522	17.78	0.1701	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,250.44340	1,205.222	17.78	0.8299	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,472.29070	1,424.675	17.68	0.8819	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			68.89070	74.675	17.68	0.1181	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,521.09180	1,559.876	21.33	0.7995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			174.49180	159.876	21.33	0.2005	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,908.60230	1,857.273	18.67	0.9369	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,378.17990	1,331.486	17.72	0.8610	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	15.52	Put			1,294.74280	1,331.080	20.81	0.7559	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			218.14280	201.080	20.81	0.2441	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			35.20230	37.273	18.67	0.0631	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,598.66180	1,638.005	21.49	0.8124	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			162.06180	148.005	21.49	0.1876	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,056.60080	1,089.804	20.24	0.6978	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			280.00080	259.804	20.24	0.3022	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			84.77990	91.486	17.72	0.1390	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			0.00000	260.715	17.91	0.3017	9,125,042.50	35,000	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.00000	862.516	17.91	0.6983	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			421.10290	440.713	18.27	0.4177	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			692.70290	658.813	18.27	0.5823	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			414.48190	434.010	18.23	0.4110	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			710.78190	676.810	18.23	0.5890	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			182.72180	193.815	17.36	0.2265	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1,191.82180	1,149.314	17.36	0.7735	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			159.35380	169.462	17.31	0.2040	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,270.85380	1,227.262	17.31	0.7960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,648.99160	1,600.714	16.96	0.8678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			97.69160	103.214	16.96	0.1322	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,257.10400	1,293.605	19.73	0.6844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			348.40400	331.105	19.73	0.3156	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			998.88420	1,031.845	19.15	0.6180	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,039.84850	3,088.213	22.77	0.9033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			90.66580	85.261	22.79	0.0962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,049.36580	3,097.761	22.79	0.9038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,030.33610	3,078.667	22.75	0.9028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			666.26030	637.877	18.18	0.5238	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			604.96030	630.377	18.18	0.4762	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			269.07450	284.164	17.27	0.2854	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,080.37450	1,041.664	17.27	0.7146	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			91.14850	85.713	22.77	0.0967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			560.28790	535.601	18.58	0.4610	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			661.78310	633.532	18.19	0.5213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			610.48310	636.032	18.19	0.4787	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			855.54750	886.324	18.82	0.5731	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			506.84750	483.824	18.82	0.4269	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			91.63610	86.167	22.75	0.0972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			388.32520	407.669	17.62	0.3639	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,230.47860	2,179.159	17.61	0.9398	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			39.17860	41.659	17.61	0.0602	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			888.84040	920.153	18.90	0.5841	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			490.14040	467.653	18.90	0.4159	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			758.98790	788.101	18.58	0.5390	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			90.15650	95.309	17.02	0.1235	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			275.61370	290.965	17.28	0.2902	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	13.76	Call		1,066.91370	1,028.464	17.28	0.7098	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		1,465.15170	1,420.284	17.00	0.8290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		133.85170	142.784	17.00	0.1710	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		889.62520	855.169	17.62	0.6361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		53.62970	56.902	17.40	0.0792	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		1,177.48610	1,136.984	17.20	0.7478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		226.18610	239.484	17.20	0.2522	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		922.66490	954.503	18.98	0.5949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		473.96490	452.003	18.98	0.4051	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		1,701.45650	1,652.809	17.02	0.8765	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		684.43620	655.514	18.13	0.5338	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		829.30320	859.647	18.76	0.5641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		520.60320	497.147	18.76	0.4359	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,106.61150	1,141.071	19.39	0.6478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		397.91150	378.571	19.39	0.3522	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		2,034.92970	1,984.402	17.40	0.9208	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		918.35600	883.208	17.56	0.6490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		198.56360	210.637	17.14	0.2295	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		1,249.86360	1,208.137	17.14	0.7705	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		1,828.20970	1,869.661	20.86	0.7879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		219.50970	207.161	20.86	0.2121	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		583.13620	608.013	18.13	0.4662	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		41.63860	44.256	17.57	0.0635	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		1,324.67120	1,281.767	17.09	0.7924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		173.37120	184.267	17.09	0.2076	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		971.83820	935.445	17.44	0.6720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		330.53820	347.945	17.44	0.3280	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		367.05600	385.708	17.56	0.3510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		446.86690	468.023	17.78	0.3975	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,573.42180	2,521.115	17.98	0.9637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		22.12180	23.615	17.98	0.0363	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		1,693.49130	1,733.817	20.64	0.7670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		244.79130	231.317	20.64	0.2330	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		2,192.93860	2,141.756	17.57	0.9365	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		339.31870	322.378	19.80	0.3087	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,441.23680	1,396.681	17.01	0.8232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		139.93680	149.181	17.01	0.1768	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,588.43330	1,541.228	16.92	0.8568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		107.13330	113.728	16.92	0.1432	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		818.16690	785.523	17.78	0.6025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		48.37670	51.364	17.47	0.0724	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,486.62420	1,525.565	20.23	0.7316	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		287.92420	273.065	20.23	0.2684	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		862.16150	893.048	18.84	0.5753	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		503.46150	480.548	18.84	0.4247	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,288.01870	1,324.878	19.80	0.6913	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	15.11	Call			440.18420	419.345	19.15	0.3820	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,339.91500	1,296.786	17.08	0.7966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			168.61500	179.287	17.08	0.2034	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			150.51620	160.297	17.04	0.1868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,401.81620	1,357.797	17.04	0.8132	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			2,099.67670	2,048.864	17.47	0.9276	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			528.94470	553.855	17.62	0.4096	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			874.64470	845.455	17.62	0.5904	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			940.27390	973.580	18.57	0.5630	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			578.27390	557.480	18.57	0.4370	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,533.10580	1,573.410	19.81	0.7018	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			361.10580	347.310	19.81	0.2982	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			324.77910	341.842	16.98	0.2961	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1,174.47910	1,137.442	16.98	0.7039	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,414.81670	1,454.113	19.49	0.6751	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			404.51670	389.713	19.49	0.3249	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,097.67040	1,133.152	18.83	0.6030	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			517.37040	498.752	18.83	0.3970	0.00	0	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			596.93870	622.873	17.63	0.4270	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			872.43870	844.173	17.63	0.5730	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			548.73270	573.306	17.47	0.4035	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			933.53270	903.906	17.47	0.5965	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,595.59700	1,634.550	19.55	0.6814	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			427.89700	412.550	19.55	0.3186	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,249.33140	1,284.950	18.87	0.6127	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			541.63140	522.950	18.87	0.3873	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			349.46160	365.984	16.85	0.2928	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,271.76160	1,233.984	16.85	0.7072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,433.85070	1,393.730	16.69	0.7399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			309.45070	323.630	16.69	0.2601	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,870.86210	1,825.383	16.29	0.8418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			156.46210	165.283	16.29	0.1582	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			1,986.24320	2,026.067	20.03	0.7280	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			370.64320	356.167	20.03	0.2720	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,775.16790	3,720.930	17.54	0.9855	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			10.76790	10.830	17.54	0.0145	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,910.75720	1,864.898	16.25	0.8495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			146.35720	154.798	16.25	0.1505	0.00	0	14,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,036.35940	1,068.206	18.33	0.5458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			690.75940	668.306	18.33	0.4542	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,943.01040	1,896.850	16.22	0.8556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			138.61040	146.750	16.22	0.1444	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,056.01230	1,088.116	18.37	0.5510	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			680.41230	658.216	18.37	0.4490	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,333.67030	2,284.434	15.83	0.9155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			69.27030	74.334	15.83	0.0845	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,303.45380	1,338.724	18.84	0.6105	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			567.85380	548.824	18.84	0.3895	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,393.10970	1,353.701	16.73	0.7285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			328.70970	343.601	16.73	0.2715	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,791.97780	2,740.285	15.40	0.9598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			27.57780	30.185	15.40	0.0402	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			848.76030	877.895	17.94	0.4912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			803.16030	777.995	17.94	0.5088	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,279.20600	3,225.159	15.97	0.9788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			14.80600	15.059	15.97	0.0212	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			2,117.03590	2,069.382	16.04	0.8851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			102.63590	109.282	16.04	0.1149	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,101.31260	2,141.986	20.19	0.7436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			345.71260	332.086	20.19	0.2564	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			790.18160	818.199	17.81	0.4722	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			844.58160	818.299	17.81	0.5278	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,678.67410	1,634.792	16.49	0.8008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			214.27410	224.692	16.49	0.1992	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,325.15410	1,360.648	18.88	0.6151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			559.55410	540.748	18.88	0.3849	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,777.06610	1,732.528	16.39	0.8226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			182.66610	192.428	16.39	0.1774	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,422.89700	2,373.091	15.74	0.9260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			58.49700	62.991	15.74	0.0740	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,546.14730	1,504.195	16.60	0.7693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			261.74730	274.095	16.60	0.2307	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,076.49760	2,116.992	20.16	0.7403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			350.89760	337.092	20.16	0.2597	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,738.82100	1,694.684	16.44	0.8143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			194.42100	204.584	16.44	0.1857	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,253.73210	1,288.193	18.74	0.5995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			588.13210	568.293	18.74	0.4005	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,560.55220	1,518.378	16.59	0.7729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			256.15220	268.278	16.59	0.2271	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,808.32140	1,847.779	19.78	0.7017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			412.72140	397.879	19.78	0.2983	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,143.92990	1,110.740	17.06	0.6494	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			479.52990	500.640	17.06	0.3506	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,843.30980	2,888.237	21.18	0.8218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			227.70980	218.337	21.18	0.1782	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,200.87570	1,166.497	16.94	0.6697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			436.47570	456.397	16.94	0.3303	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,754.38650	2,798.897	21.06	0.8141	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			238.78650	228.997	21.06	0.1859	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,307.44990	1,269.619	16.81	0.7035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			373.04990	389.519	16.81	0.2965	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,010.74320	2,050.750	20.06	0.7314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			365.14320	350.850	20.06	0.2686	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,692.50170	2,736.712	20.98	0.8086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			246.90170	236.812	20.98	0.1914	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,301.00980	1,263.300	16.81	0.7015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			376.60980	393.200	16.81	0.2985	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,508.78030	2,552.025	20.74	0.7908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			273.18030	262.125	20.74	0.2092	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			195.27760	187.922	21.59	0.1556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,140.87760	3,187.822	21.59	0.8444	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			196.93310	189.359	21.56	0.1568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,122.53310	3,169.259	21.56	0.8432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,262.81480	1,225.852	16.85	0.6898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			398.41480	415.752	16.85	0.3102	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			196.02350	188.637	21.57	0.1562	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,131.62350	3,178.537	21.57	0.8438	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,759.68200	1,798.297	19.63	0.6856	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			449.88200	434.097	19.63	0.3144	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,393.24350	1,428.864	18.96	0.6206	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			563.44350	544.664	18.96	0.3794	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			371.34240	387.169	16.79	0.2896	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,361.54240	1,322.970	16.79	0.7104	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			438.89940	456.737	16.87	0.3234	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,256.09940	1,219.537	16.87	0.6766	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			385.22990	400.131	16.73	0.2870	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,424.62990	1,385.031	16.73	0.7130	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			0.00000	563.202	17.04	0.3587	844,803.30	1,500	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			0.00000	1,167.402	17.04	0.6413	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			0.00000	1,502.993	18.92	0.6180	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.00000	577.193	18.92	0.3820	865,789.80	1,500	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			589.93000	612.096	17.16	0.3773	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,151.03000	1,118.696	17.16	0.6227	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			1,928.64210	1,966.212	19.66	0.6890	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			473.74210	456.812	19.66	0.3110	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,542.39460	1,577.361	19.01	0.6271	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			587.49460	567.961	19.01	0.3729	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			391.55410	406.629	16.70	0.2856	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,456.65410	1,417.229	16.70	0.7144	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			768.03010	792.997	17.49	0.4307	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,043.93010	1,014.197	17.49	0.5693	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,549.58210	1,509.233	16.67	0.7182	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,119.42440	2,156.434	19.75	0.6956	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			488.42440	470.834	19.75	0.3044	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,713.00520	1,747.923	19.14	0.6367	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			602.00520	582.323	19.14	0.3633	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			410.58210	424.833	16.67	0.2818	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,996.26730	3,943.335	16.68	0.9797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.56730	18.235	16.68	0.0203	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,556.41630	2,506.554	14.53	0.9163	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			76.71630	81.454	14.53	0.0837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,777.86500	1,812.568	19.14	0.6372	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			617.56500	597.668	19.14	0.3628	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,268.59380	2,220.778	15.23	0.8705	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			138.89380	145.678	15.23	0.1295	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,702.46730	1,736.619	19.02	0.6253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			642.16730	621.719	19.02	0.3747	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,183.41240	2,136.273	15.45	0.8544	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			163.71240	171.173	15.45	0.1456	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,083.73490	1,111.704	17.98	0.5008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			923.43490	896.804	17.98	0.4992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,644.41160	1,603.378	16.59	0.7319	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			394.71160	408.278	16.59	0.2681	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,463.31970	2,414.077	14.75	0.9029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			93.61970	98.977	14.75	0.0971	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,650.35380	1,684.110	18.94	0.6166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			660.05380	639.210	18.94	0.3834	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,478.21880	2,516.863	20.11	0.7290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			437.91880	421.963	20.11	0.2710	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,430.05060	2,381.038	14.83	0.8978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			100.35060	105.938	14.83	0.1022	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			368.25990	380.929	16.54	0.2553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,697.95990	1,656.029	16.54	0.7447	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,035.62300	1,006.615	17.66	0.5433	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			915.92300	941.515	17.66	0.4567	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,031.40480	1,002.494	17.67	0.5417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			921.70480	947.394	17.67	0.4583	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,039.85260	1,010.754	17.65	0.5449	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			910.15260	935.654	17.65	0.4551	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,293.52170	2,330.437	19.82	0.7014	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			499.52170	481.837	19.82	0.2986	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,860.20230	1,894.882	19.23	0.6434	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			616.20230	596.282	19.23	0.3566	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			425.40300	439.057	16.63	0.2781	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,631.40300	1,590.456	16.63	0.7219	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			728.19210	749.705	17.14	0.3837	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,308.79210	1,275.805	17.14	0.6163	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,457.14230	2,493.425	19.86	0.7028	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			522.14230	503.825	19.86	0.2972	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,020.83880	2,055.038	19.31	0.6488	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			635.83880	615.438	19.31	0.3512	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			440.62650	453.940	16.59	0.2738	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,725.62650	1,684.340	16.59	0.7262	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			933.70620	957.336	17.54	0.4345	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,189.70620	1,159.436	17.54	0.5655	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,687.44090	2,722.099	20.15	0.7092	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			533.84090	516.699	20.15	0.2908	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,197.78190	2,229.944	19.54	0.6542	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			654.18190	634.544	19.54	0.3458	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			456.72270	468.867	16.61	0.2701	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,813.12270	1,773.467	16.61	0.7299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,189.36350	1,162.639	17.83	0.5471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,069.76350	1,093.039	17.83	0.4529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,185.30420	1,158.653	17.84	0.5457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,075.70420	1,099.053	17.84	0.4543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,181.25960	1,154.682	17.86	0.5443	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,081.65960	1,105.082	17.86	0.4557	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,901.65590	2,933.656	20.41	0.7124	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			551.65590	535.756	20.41	0.2876	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,374.33230	2,403.768	19.76	0.6584	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			674.33230	655.868	19.76	0.3416	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			470.70110	482.348	16.63	0.2662	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,900.70110	1,864.448	16.63	0.7338	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,109.37770	1,128.685	17.91	0.4350	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,343.87770	1,320.885	17.91	0.5650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,346.50950	1,326.943	18.16	0.5501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,243.70950	1,262.243	18.16	0.4499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,962.63390	1,934.567	16.88	0.7109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			599.83390	609.867	16.88	0.2891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,342.61730	1,323.102	18.17	0.5489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,249.81730	1,268.402	18.17	0.4511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,338.74510	1,319.280	18.18	0.5477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,255.94510	1,274.581	18.18	0.4523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			2,012.38730	1,993.534	17.17	0.6850	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			770.58730	778.734	17.17	0.3150	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			2,023.34010	2,004.336	17.15	0.6874	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			761.54010	769.536	17.15	0.3126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			2,017.85660	1,998.924	17.16	0.6862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			766.05660	774.124	17.16	0.3138	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,650.54680	2,640.235	18.12	0.6743	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,205.34680	1,221.335	18.12	0.3257	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,659.77410	2,649.376	18.10	0.6760	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,194.57410	1,210.476	18.10	0.3240	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,655.15490	2,644.805	18.11	0.6752	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,199.95490	1,215.905	18.11	0.3248	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,306.34160	1,324.158	18.33	0.3328	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,700.04160	2,687.958	18.33	0.6672	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,844.27870	2,830.263	18.32	0.6767	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,295.97870	1,315.763	18.32	0.3233	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,853.24670	2,839.132	18.30	0.6783	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,284.94670	1,304.631	18.30	0.3217	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,848.75220	2,834.692	18.31	0.6775	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,290.45220	1,310.192	18.31	0.3225	0.00	0	0
Total \$ / R Option												10,835,635.60	38,000	3,505,505
Total \$ / R												1,435,293,270.60	137,930	5,107,440
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.28350		14.33690			0.0000	757,025.50	53	773
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.49750		14.55130			0.0000	0.00	0	28
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.71010		14.76440			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.92510		14.97970			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			15.59480		15.62180			0.0000	0.00	0	0
Total \$ / R MAXI Future												757,025.50	53	810
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			71,557.49260	67,437.252	18.13	0.7421	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			12,867.49260	14,087.252	18.13	0.2579	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			70,841.32710	66,737.442	18.14	0.7381	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			13,151.32710	14,387.441	18.14	0.2619	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			72,277.85900	68,141.341	18.12	0.7460	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			12,587.85900	13,791.341	18.12	0.2540	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			109,394.17150	105,497.089	17.26	0.7194	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			26,264.17150	27,747.089	17.26	0.2806	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			108,714.51690	104,830.418	17.26	0.7170	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			26,584.51690	28,080.418	17.26	0.2830	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			110,076.11220	106,166.083	17.25	0.7218	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			25,946.11220	27,416.083	17.25	0.2782	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			124,400.86730	120,741.973	16.87	0.6838	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			40,960.86730	42,731.973	16.87	0.3162	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			123,778.29080	120,132.188	16.87	0.6819	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			41,338.29080	43,122.188	16.87	0.3181	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			125,025.59190	121,354.337	16.86	0.6858	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			40,585.59190	42,344.337	16.86	0.3142	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			146,622.35600	142,846.755	16.76	0.6859	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			49,652.35600	51,336.755	16.76	0.3141	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			146,012.74420	142,249.494	16.77	0.6842	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			50,042.74420	51,739.494	16.77	0.3158	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			147,233.81310	143,446.376	16.76	0.6875	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			49,263.81310	50,936.376	16.76	0.3125	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			0.00000	2,007.095	0.06	0.9801	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			0.00000	258.527	0.04	0.5001	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			0.00000	258.527	0.04	0.4999	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			0.00000	42.517	0.05	0.1089	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			0.00000	1,042.517	0.05	0.8911	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			0.00000	7.095	0.06	0.0199	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.37	Call	201,785.65690	199,892.420	17.16	0.6862	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.37	Put	76,605.65690	77,412.420	17.16	0.3138	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.38	Call	201,238.73240	199,353.381	17.17	0.6850	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.38	Put	77,058.73240	77,873.381	17.17	0.3150	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.36	Call	202,334.00770	200,433.600	17.15	0.6874	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.36	Put	76,154.00770	76,953.600	17.15	0.3126	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											757,025.50	53	810
£ / R	On	01/12/2017	Foreign Exchange	Future	18.67960		18.69680		0.0000		0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange	Future	18.73330		18.73940		0.0000		0.00	0	10
£ / R	On	18/12/2017	Foreign Exchange	Future	18.74490		18.75090		0.0000		92,899,724.40	4,956	209,468
£ / R	On	31/01/2018	Foreign Exchange	Future	18.91040		18.91560		0.0000		0.00	0	10
£ / R	On	19/03/2018	Foreign Exchange	Future	19.08270		19.08770		0.0000		9,541,350.00	500	3,691
£ / R	On	18/06/2018	Foreign Exchange	Future	19.42100		19.42510		0.0000		29,131,500.00	1,500	4,883
£ / R	On	17/09/2018	Foreign Exchange	Future	19.76380		19.76700		0.0000		0.00	0	3,565
£ / R	On	14/06/2019	Foreign Exchange	Future	20.54770		20.52610		0.0000		0.00	0	0
Total £ / R Future											131,572,574.40	6,956	221,627
£ / R	On	01/12/2017	Foreign Exchange	Option	19.19	Put	0.00000	688.224	19.21	0.6954	0.00	0	0
£ / R	On	01/12/2017	Foreign Exchange	Option	19.19	Call	0.00000	177.824	19.21	0.3046	2,702,929.36	15,200	15,200
£ / R	On	15/12/2017	Foreign Exchange	Option	18.66	Put	424.40210	417.788	18.60	0.4622	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange	Option	18.66	Call	503.80210	491.088	18.60	0.5378	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.14	Call	2.61500	2.327	31.82	0.0038	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.14	Put	6,391.71500	6,397.427	31.82	0.9962	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	18.20	Put	240.84040	234.628	18.26	0.3060	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	18.20	Call	791.74040	779.528	18.26	0.6940	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange	Option	19.80	Put	1,216.08450	1,213.049	20.15	0.7784	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	19.80	Call	166.98450	157.950	20.15	0.2216	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange	Option	25.15	Call	2.58460	2.299	31.82	0.0038	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.15	Put	6,401.68460	6,407.399	31.82	0.9962	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.16	Call	2.55450	2.272	31.82	0.0038	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.16	Put	6,411.65450	6,417.372	31.82	0.9962	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange	Option	18.91	Put	703.25110	696.623	19.04	0.4815	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange	Option	18.91	Call	708.85110	697.023	19.04	0.5185	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.21	Call	2,069.71360	2,061.878	18.33	0.8386	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.21	Put	192.01360	189.178	18.33	0.1614	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	20.14	Put	1,548.26710	1,545.781	19.55	0.6547	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	20.14	Call	495.96710	488.481	19.55	0.3453	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange	Option	17.22	Call	2,061.60090	2,053.754	18.33	0.8373	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.22	Put	193.90090	191.054	18.33	0.1627	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.23	Call	2,053.50220	2,045.643	18.33	0.8361	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.23	Put	195.80220	192.943	18.33	0.1639	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.00	Call	2,244.81820	2,237.215	18.42	0.8633	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.00	Put	157.11820	154.515	18.42	0.1367	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,979.72690	1,969.761	17.94	0.7411	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			464.62690	458.761	17.94	0.2589	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,993.65090	1,983.700	17.94	0.7436	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			458.55090	452.700	17.94	0.2564	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,986.68210	1,976.724	17.94	0.7423	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			461.58210	455.724	17.94	0.2577	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,174.94130	2,163.111	17.88	0.7143	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			647.94130	639.311	17.88	0.2857	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,168.41350	2,156.588	17.88	0.7132	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			651.41350	642.788	17.88	0.2868	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,161.89150	2,150.070	17.88	0.7121	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			654.89150	646.270	17.88	0.2879	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,839.36490	2,853.825	17.45	0.7110	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			933.26490	926.125	17.45	0.2890	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,833.15520	2,847.613	17.45	0.7102	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			937.05520	929.913	17.45	0.2898	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,826.94600	2,841.412	17.45	0.7094	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			940.84600	933.711	17.45	0.2906	0.00	0	0
Total £ / R Option												2,702,929.36	15,200	17,400
Total £ / R												134,275,503.76	22,156	239,027
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12540		0.12573			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12794		0.12827			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13054		0.13087			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14575		0.14567			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,583.37510	1,550.388	20.79	0.9709	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			10.17510	10.188	20.79	0.0291	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			679.26940	645.366	18.15	0.7721	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			106.06940	105.166	18.15	0.2279	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			196.85040	175.734	20.83	0.3176	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			623.65040	635.534	20.83	0.6824	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,065.57580	1,037.492	18.51	0.7354	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			238.97580	243.592	18.51	0.2646	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			554.53080	533.680	20.34	0.4726	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			727.93080	739.780	20.34	0.5274	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,854.61340	1,821.540	15.84	0.9482	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			28.01340	27.640	15.84	0.0518	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			865.59060	846.358	20.14	0.5418	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			778.99060	792.758	20.14	0.4582	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			522.66580	508.906	21.43	0.3696	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,436.06580	1,455.306	21.43	0.6304	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,391.39720	1,366.293	18.42	0.7439	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			304.79720	312.693	18.42	0.2561	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	0.13	Call			2,221.06730	2,231.314	18.65	0.7266	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			653.86730	656.014	18.65	0.2734	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,764.08940	1,772.830	20.39	0.6122	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,196.88940	1,197.530	20.39	0.3878	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,833.91100	2,843.996	16.67	0.8477	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			266.71100	268.696	16.67	0.1523	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			16.46340		16.55740			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.51130		16.60650			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.53470		16.67280			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.58910		16.68460			0.0000	88,220,833.80	5,318	107,357
€ / R	On	27/12/2017	Foreign Exchange Future			16.62460		16.71990			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.75720		16.85280			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.93270		17.02950			0.0000	10,549,072.10	623	13,101
€ / R	On	18/06/2018	Foreign Exchange Future			17.28120		17.37980			0.0000	172,812.00	10	510
€ / R	On	17/09/2018	Foreign Exchange Future			17.64070		17.74090			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.81050		18.88230			0.0000	0.00	0	0
Total € / R Future												98,942,717.90	5,951	127,271
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			20.69100	21.763	17.28	0.1014	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			668.09100	575.163	17.28	0.8986	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			15.60850	13.843	15.76	0.0509	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,112.10850	1,015.143	15.76	0.9491	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			316.26590	368.215	17.43	0.4824	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			469.06590	382.915	17.43	0.5176	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			974.39910	889.087	16.77	0.8120	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			89.79910	99.987	16.77	0.1880	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			330.35860	363.101	17.49	0.4642	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			484.95860	422.201	17.49	0.5358	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			819.32630	740.065	16.97	0.7444	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			134.72630	150.965	16.97	0.2556	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			680.09820	606.506	17.16	0.6689	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			195.49820	217.406	17.16	0.3311	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,689.72930	2,594.158	22.35	0.9886	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			5.12930	5.058	22.35	0.0114	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,144.75000	1,055.938	16.90	0.8645	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			60.15000	66.838	16.90	0.1355	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,560.48110	2,464.959	21.71	0.9866	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			5.88110	5.859	21.71	0.0134	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			267.77560	295.745	17.35	0.4073	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			562.37560	494.845	17.35	0.5927	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			449.21580	388.909	17.56	0.5075	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			364.61580	399.809	17.56	0.4925	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	21.41	Call			5.90540	5.106	31.09	0.0090	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,731.30540	4,826.006	31.09	0.9910	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			80.85490	63.740	20.43	0.1167	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,456.25490	1,534.640	20.43	0.8833	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			79.84910	62.906	20.44	0.1154	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,465.24910	1,543.806	20.44	0.8846	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			81.87180	64.584	20.41	0.1181	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,447.27180	1,525.484	20.41	0.8819	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			79.94760	90.966	17.17	0.1579	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,179.84760	1,095.566	17.17	0.8421	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			165.24960	184.778	16.88	0.2240	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,218.04960	1,141.978	16.88	0.7760	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			71.24580	76.859	16.84	0.0919	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3,056.03390	2,961.564	18.23	0.9627	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			694.79790	741.761	17.33	0.4943	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			724.29790	674.461	17.33	0.5057	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,239.97460	2,148.734	16.85	0.9089	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			70.47460	76.034	16.85	0.0911	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,230.74580	2,139.559	16.84	0.9081	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			91.20140	98.221	16.47	0.1147	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			447.64470	483.923	16.86	0.3801	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			977.14470	916.623	16.86	0.6199	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,249.21250	2,157.917	16.87	0.9098	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			69.71250	75.217	16.87	0.0902	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			26.53390	28.864	18.23	0.0373	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			2,065.97960	1,975.868	16.55	0.8906	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			86.47960	93.168	16.55	0.1094	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			2,020.70140	1,930.921	16.47	0.8853	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,088.24360	2,004.624	15.92	0.8263	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			198.44360	213.424	15.92	0.1737	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			0.00000	1,823.686	18.30	0.6718	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.00000	494.886	18.30	0.3282	6,995,207.96	14,135	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,080.17600	1,996.686	15.92	0.8250	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			200.37600	215.486	15.92	0.1750	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,072.12240	1,988.766	15.92	0.8236	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			202.32240	217.566	15.92	0.1764	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,395.22700	3,477.328	20.27	0.8442	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			225.02700	208.528	20.27	0.1558	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			0.00000	3,347.083	16.01	0.9607	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			0.00000	35.883	16.01	0.0393	507,200.55	14,135	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			0.00000	1,337.986	16.19	0.6761	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			0.00000	496.786	16.19	0.3239	3,477,503.40	7,000	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,658.09470	3,560.138	16.32	0.9680	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			28.29470	28.938	16.32	0.0320	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,285.89680	2,199.340	15.94	0.8563	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			156.09680	168.140	15.94	0.1437	0.00	0	54,617

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,396.25510	1,338.553	16.35	0.6091	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			765.35510	807.853	16.35	0.3909	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,391.12890	1,333.586	16.36	0.6076	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			770.22890	812.886	16.36	0.3924	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,401.39780	1,343.543	16.35	0.6106	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			760.49780	802.843	16.35	0.3894	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,661.18520	2,607.485	16.03	0.7373	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			658.88520	676.985	16.03	0.2627	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,674.65930	2,620.710	16.03	0.7392	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			652.35930	670.210	16.03	0.2608	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,667.92080	2,614.092	16.03	0.7382	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			655.62080	673.592	16.03	0.2618	0.00	0	0
Total € / R Option												10,979,911.91	35,270	440,272
Total € / R												109,922,629.81	41,221	567,543
AUS / R	On	18/12/2017	Foreign Exchange Future			10.93960		10.95190			0.0000	984,564.00	90	16,026
AUS / R	On	27/12/2017	Foreign Exchange Future			10.95530		10.96750			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			11.09710		11.10920			0.0000	0.00	0	1,150
AUS / R	On	18/06/2018	Foreign Exchange Future			11.25560		11.26780			0.0000	0.00	0	550
AUS / R	On	17/09/2018	Foreign Exchange Future			11.41640		11.42860			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.91380		11.90870			0.0000	0.00	0	0
Total AUS / R Future												984,564.00	90	17,726
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			38.07350	33.293	18.76	0.1031	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			966.17350	973.693	18.76	0.8969	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			39.76020	34.841	18.71	0.1073	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			947.86020	955.241	18.71	0.8927	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			38.90800	34.059	18.73	0.1052	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			957.00800	964.459	18.73	0.8948	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			985.61860	972.944	16.07	0.9393	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			18.11860	17.645	16.07	0.0607	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			976.31230	963.612	16.07	0.9373	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			18.81230	18.312	16.07	0.0627	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			994.94640	982.297	16.08	0.9412	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			17.44640	16.997	16.08	0.0588	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,191.74350	1,178.436	16.00	0.8722	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			72.54350	71.336	16.00	0.1278	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,182.93300	1,169.615	15.97	0.8703	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			73.73300	72.515	15.97	0.1297	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,174.42380	1,161.099	15.97	0.8681	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			75.22380	73.999	15.97	0.1319	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			227.71100	226.696	15.19	0.2625	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			999.71200	986.454	15.19	0.7426	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			221.91200	220.853	15.19	0.2574	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			992.59680	979.360	15.19	0.7400	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	18/06/2018	Foreign Exchange Option	10.50	Put			224.79680	223.760	15.19	0.2600	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			985.51100	972.296	15.19	0.7375	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			797.88720	786.046	14.89	0.6048	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			479.28720	479.647	14.89	0.3952	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			792.69420	780.859	14.89	0.6023	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			484.09420	484.459	14.89	0.3977	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			787.52780	775.697	14.90	0.5998	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			488.92780	489.297	14.90	0.4002	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			471.55390	467.216	14.52	0.3029	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,372.82530	1,373.562	14.52	0.7006	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			464.12530	459.762	14.52	0.2994	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,366.53290	1,367.280	14.52	0.6988	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			467.83290	463.480	14.52	0.3012	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,360.25390	1,361.016	14.52	0.6971	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												984,564.00	90	17,726
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.18390		11.22930			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.36190		11.40770			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.53740		11.58330			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			722.66640	681.113	15.52	0.8755	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			33.36640	37.213	15.52	0.1245	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			713.77960	672.234	15.49	0.8722	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			34.47960	38.334	15.49	0.1278	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			731.58390	690.021	15.55	0.8787	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			32.28390	36.121	15.55	0.1213	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,383.02520	1,341.596	15.78	0.9057	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			45.32520	49.696	15.78	0.0943	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,373.75390	1,332.403	15.75	0.9043	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			46.05390	50.503	15.75	0.0957	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,392.30740	1,350.803	15.81	0.9071	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			44.60740	48.903	15.81	0.0929	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			985.05420	954.929	14.88	0.7288	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			221.75420	237.529	14.88	0.2712	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			978.00930	948.034	14.88	0.7261	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			224.70930	240.633	14.88	0.2739	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			992.12930	961.855	14.88	0.7314	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			218.82930	234.455	14.88	0.2686	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.32020		14.34340			0.0000	0.00	0	1,502

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	19/03/2018	Foreign Exchange Future			14.63300		14.65590			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.95010		14.97420			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.65620		16.63240			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			506.37960	479.218	16.32	0.6545	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			192.97960	189.018	16.32	0.3455	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			500.06150	472.913	16.32	0.6498	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			196.66150	192.713	16.32	0.3502	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			512.74460	485.568	16.32	0.6593	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			189.34460	185.368	16.32	0.3407	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			851.71070	833.616	16.14	0.6529	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			345.81070	350.616	16.14	0.3471	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			845.75020	827.719	16.15	0.6502	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			349.85020	354.719	16.15	0.3498	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			857.70340	839.543	16.14	0.6556	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			341.80340	346.543	16.14	0.3444	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			988.63350	969.481	16.09	0.6138	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			544.43350	549.381	16.09	0.3862	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			983.41290	964.351	16.10	0.6116	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			549.21290	554.251	16.10	0.3884	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			978.21510	959.239	16.11	0.6095	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			554.01510	559.139	16.11	0.3905	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,431.09670	2,430.824	15.64	0.7641	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			528.69670	504.624	15.64	0.2359	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,424.20190	2,423.970	15.65	0.7630	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			531.80190	507.770	15.65	0.2370	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,438.00340	2,437.684	15.64	0.7652	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			525.60340	501.483	15.64	0.2348	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			2.14720		2.15440			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.16590		2.17290			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.18520		2.19210			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.26780		2.26910			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			20.91800	22.516	16.90	0.0438	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,970.13900	1,900.018	16.92	0.9472	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			26.13900	28.018	16.92	0.0528	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,162.92160	2,092.275	17.28	0.9608	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			18.92160	20.275	17.28	0.0392	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			2,064.91800	1,994.516	16.90	0.9562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,574.67960	2,509.254	17.49	0.8739	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			145.67960	150.254	17.49	0.1261	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,486.14710	2,421.269	17.37	0.8650	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			157.14710	162.269	17.37	0.1350	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,663.96860	2,598.035	17.61	0.8823	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			134.96860	139.035	17.61	0.1177	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,163.13460	2,105.680	16.54	0.7490	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			442.13460	453.680	16.54	0.2510	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			2,093.28290	2,036.725	16.56	0.7366	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			472.28290	484.725	16.56	0.2634	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,234.32580	2,176.001	16.52	0.7613	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			413.32580	424.001	16.52	0.2387	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,603.97230	3,583.082	16.72	0.7725	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			712.97230	705.082	16.72	0.2275	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,532.83080	3,512.131	16.71	0.7653	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			741.83080	734.131	16.71	0.2347	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,675.89850	3,654.815	16.73	0.7795	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			684.89850	676.815	16.73	0.2205	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			2.22940		2.25620			0.0000	1,226,170.00	550	550
DKK / R	On	19/03/2018	Foreign Exchange Future			2.27640		2.30370			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.32380		2.35310			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.65430		2.68180			0.0000	0.00	0	0
Total DKK / R Future												1,226,170.00	550	550
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,574.58260	2,313.599	18.03	0.9645	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			12.58260	19.599	18.03	0.0355	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,475.78360	2,215.690	17.68	0.9606	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			13.78360	21.689	17.68	0.0394	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,377.12350	2,118.039	17.33	0.9561	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			15.12350	24.038	17.33	0.0439	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,682.39570	1,485.299	17.24	0.6801	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			445.39570	521.299	17.24	0.3199	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,615.45670	1,424.135	17.28	0.6639	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			478.45670	560.135	17.28	0.3361	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,750.91970	1,548.199	17.19	0.6961	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			413.91970	484.198	17.19	0.3039	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			685.12350	768.071	16.57	0.3511	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			2,041.18110	1,821.910	16.47	0.6750	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			610.18110	683.910	16.47	0.3250	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,977.97660	1,763.271	16.52	0.6620	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			646.97660	725.271	16.52	0.3380	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,916.12350	1,706.071	16.57	0.6489	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,612.83950	5,377.772	16.62	0.8610	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			394.83950	434.772	16.62	0.1390	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,778.25900	5,538.868	16.59	0.8709	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			360.25900	395.868	16.59	0.1291	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,694.01810	5,458.000	16.60	0.8660	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			376.01810	415.000	16.60	0.1340	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												1,226,170.00	550	550
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.83160		1.83830			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.86240		1.86940			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.89250		1.89990			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.10920		2.11170			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			857.51560	802.683	17.47	0.7280	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			174.51560	186.683	17.47	0.2720	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			788.84190	735.872	17.58	0.6947	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			205.84190	219.872	17.58	0.3053	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			929.59020	873.027	17.36	0.7601	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			146.59020	157.027	17.36	0.2399	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,566.01660	1,511.717	17.19	0.7602	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			272.01660	287.717	17.19	0.2398	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,493.19310	1,440.148	17.20	0.7426	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			299.19310	316.148	17.20	0.2574	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,640.66430	1,585.157	17.19	0.7771	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			246.66430	261.157	17.19	0.2229	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,816.68090	1,761.911	16.79	0.7316	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			417.68090	436.911	16.79	0.2684	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,748.44710	1,695.065	16.81	0.7170	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			449.44710	470.065	16.81	0.2830	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,886.46610	1,830.346	16.77	0.7459	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			387.46610	405.346	16.77	0.2541	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			434.42980	434.569	16.93	0.1640	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,975.50830	3,951.028	16.96	0.8290	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			458.50830	459.028	16.96	0.1710	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,900.45780	3,876.379	16.99	0.8220	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			483.45780	484.379	16.99	0.1780	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			4,051.42980	4,026.569	16.93	0.8360	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			0.13650		0.13730			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13620		0.13640			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
KES / R	On	18/06/2018	Foreign Exchange Future			0.13590		0.13540			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13560		0.13580			0.0000	152,414.40	1,124	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												152,414.40	1,124	1,707
Total KES / R												152,414.40	1,124	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.75150		1.76100			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.78220		1.79210			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.81330		1.82380			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.94590		1.95570			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			9.85010		9.88550			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.98500		10.02050			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.12080		10.15680			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.19810		11.21070			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			274.63530	249.575	17.21	0.5395	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			199.13530	209.475	17.21	0.4605	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			269.37790	244.555	17.22	0.5325	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			203.87790	214.455	17.22	0.4675	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			279.96230	254.665	17.21	0.5464	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			194.46230	204.565	17.21	0.4536	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			750.48690	720.279	16.96	0.7221	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			179.98690	185.279	16.96	0.2779	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			743.48070	713.371	16.96	0.7186	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			182.98070	188.371	16.96	0.2814	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			757.52600	727.223	16.97	0.7255	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			177.02600	182.223	16.97	0.2745	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			686.79870	662.386	16.35	0.6117	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			369.99870	381.586	16.35	0.3883	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			681.32750	657.014	16.36	0.6086	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			374.52750	386.214	16.36	0.3914	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			692.30200	667.786	16.35	0.6147	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			365.50200	376.986	16.35	0.3853	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,629.73940	1,619.372	15.57	0.7622	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			339.03940	341.272	15.57	0.2378	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,622.63240	1,612.317	15.57	0.7606	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			341.93240	344.217	15.57	0.2394	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,636.86330	1,626.444	15.57	0.7637	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			336.16330	338.344	15.57	0.2363	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 NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.34750		1.35680			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.35690		1.37230			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.36650		1.38890			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.49590		1.50280			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			568.00000	475.000		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			468.00000	375.000		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			368.00000	275.000		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			723.00000	569.000		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			623.00000	469.000		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			523.00000	369.000		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			689.00000	465.000		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			589.00000	365.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.31	Call			789.00000	565.000		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			1,828.00000	1,759.000		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			1,728.00000	1,659.000		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			1,928.00000	1,859.000		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			1.31230		1.30790			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.31630		1.31180			0.0000	0.00	0	0
QUANTO £ On 18/06/2018 Foreign Exchange Future			1.32020		1.31570			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			1.16140		1.16380			0.0000	0.00	0	111

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On 19/03/2018	Foreign Exchange Future			1.16800		1.17030			0.0000	0.00	0	0
QUANTO €	On 18/06/2018	Foreign Exchange Future			1.17480		1.17710			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			25,040.59000		25,145.86000			0.0000	0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future			25,460.39000		25,566.34000			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			10.47550		10.51020			0.0000	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future			10.64470		10.67970			0.0000	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Future			10.81410		10.85000			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			12.07800		12.08230			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			729.98470	697.134	16.20	0.8891	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Put			29.78470	31.634	16.20	0.1109	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Call			720.98850	688.135	16.17	0.8860	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Put			30.78850	32.635	16.17	0.1140	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Call			739.00940	706.160	16.24	0.8921	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Put			28.80940	30.660	16.24	0.1079	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Call			855.00820	826.035	15.82	0.7715	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Put			135.30820	141.335	15.82	0.2285	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Call			847.53640	818.669	15.82	0.7683	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Put			137.83640	143.969	15.82	0.2317	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Call			862.51340	833.436	15.82	0.7747	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Put			132.81340	138.736	15.82	0.2253	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call			963.08670	934.159	15.25	0.7362	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			213.08670	220.058	15.25	0.2638	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			956.06770	927.235	15.25	0.7335	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			216.06770	223.135	15.25	0.2665	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			970.13420	941.111	15.24	0.7389	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Put			210.13420	217.012	15.24	0.2611	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			2,274.19670	2,266.988	15.40	0.8567	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			191.89670	188.988	15.40	0.1433	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call			2,266.11250	2,258.928	15.40	0.8556	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put			193.81250	190.928	15.40	0.1444	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call			2,282.29450	2,275.065	15.40	0.8579	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put			189.99450	187.065	15.40	0.1421	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											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	18/12/2017	Foreign Exchange Future			3.67940		3.66060			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.62900		3.61190			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.57870		3.56090			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.58500		3.55840			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			41.83110	46.141	14.43	0.3786	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			121.23110	106.741	14.43	0.6214	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			38.87640	42.771	14.46	0.3583	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			128.27640	113.371	14.46	0.6417	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			44.96660	49.711	14.40	0.3993	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			114.36660	100.311	14.40	0.6007	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			177.11790	187.457	14.58	0.6519	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			85.21790	78.457	14.58	0.3481	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			170.89740	181.064	14.55	0.6401	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			88.99740	82.064	14.55	0.3599	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			183.45610	193.966	14.62	0.6635	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			81.55610	74.966	14.62	0.3365	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			123.15940	128.348	14.67	0.4451	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			222.25940	209.648	14.67	0.5549	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			119.53930	124.510	14.68	0.4358	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			228.63930	215.810	14.68	0.5642	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			126.86730	132.275	14.66	0.4545	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			215.96730	203.575	14.66	0.5455	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			300.50960	315.854	16.03	0.5705	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			272.10960	260.854	16.03	0.4295	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			296.04120	311.063	16.03	0.5650	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			277.64120	266.063	16.03	0.4350	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			305.03460	320.701	16.03	0.5760	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			266.63460	255.701	16.03	0.4240	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			1.40350		1.40740			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.38490		1.38810			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.36280		1.36560			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 658 093 101.20	114,654	1,978,589
Total Options									24 518 476.87	88,470	3,963,177
Grand Total:									1,682,611,578.07	203,124	5,941,766